



Backtest #49935 · LPG · EVO_GG1RSISNIP_v1300

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1300 backtest on LPG shows a 42.10% ROI, but the strategy executed only three trades, which severely limits statistical confidence. A 21.82% maximum drawdown suggests significant volatility risk that the current sample size cannot fully capture. While the 66.7% win rate and 1.14 Sharpe ratio indicate potential edge, the low trade count prevents robust validation of the signal logic. The immediate next step is to run a longer backtest on LPG or a similar volatile asset to verify performance consistency across different market regimes.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40