



Backtest #56982 · LPG · EVO_GG1RSISNIP_v425

ROI	Sharpe	Win Rate	Max Drawdown
+49.35%	1.28	66.7%	-20.94%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v425 strategy on LPG delivered a +49.35% ROI with a 1.28 Sharpe, yet the 20.94% drawdown and meager three trades severely undermine statistical confidence. While the positive return suggests potential alpha, the low trade count prevents meaningful inference about strategy robustness or risk-adjusted performance. A wider sample size is required before treating these results as a reliable signal for live deployment. I recommend running an expanded backtest over multiple market regimes to validate stability and confirm whether the high win rate persists under varied conditions.

ADDITIONAL METRICS

CAGR	49.35%
Sortino Ratio	1.05
Turnover	7.40x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14939.90