



Backtest #28706 · LPG · EVO_GG1RSISNIP_v1097

ROI	Sharpe	Win Rate	Max Drawdown
+29.78%	0.91	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1097 strategy on LPG shows a strong ROI of +29.78% and a respectable win rate of 66.7%. However, the Sharpe ratio of 0.91 and max drawdown of 21.86% suggest significant volatility for the risk taken. Critically, the sample size of only three trades is statistically insignificant, rendering these results highly unreliable. The narrow data set cannot establish a reliable edge or confirm the strategy's robustness. Next, run the backtest on a larger dataset with at least 100 trades to validate performance metrics.

ADDITIONAL METRICS

CAGR	29.78%
Sortino Ratio	0.73
Turnover	7.26x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12981.76