



Backtest #32617 · LPG · EVO_GG1RSISNIP_v109

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v109 strategy on LPG delivered a robust +39.93% ROI with a 1.10 Sharpe ratio, yet the sample size of only three trades severely limits statistical confidence in these metrics. While the 66.7% win rate indicates directional accuracy, the 21.86% maximum drawdown suggests significant volatility risk that could widen substantially with larger trade counts. We must treat this performance as anecdotal rather than predictive until the strategy undergoes robustness testing across varied market regimes. The immediate priority is expanding the backtest window to accumulate sufficient trade volume for reliable Sharpe ratio estimation.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51