



Backtest #34186 · LPG · EVO_GG1RSISNIP_v879

ROI

+39.93%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v879 strategy generated a 39.93% ROI on LPG with a modest 1.10 Sharpe ratio, yet the statistical significance is critically low due to only three executed trades. While the 66.7% win rate and 21.86% max drawdown suggest defined risk parameters, the small sample size prevents any reliable inference of future performance stability. The strategy appears capable of capturing volatility without excessive drawdown, but lacks the statistical robustness required for institutional confidence. We must expand the backtest horizon or adjust entry logic to generate a sufficient trade sample before deploying capital.

ADDITIONAL METRICS

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