



Backtest #35990 · LPG · EVO_GG1RSISNIP_v363

ROI	Sharpe	Win Rate	Max Drawdown
+44.16%	1.17	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v363 strategy on LPG shows a +44.16% ROI, yet the sample of only three trades renders statistical confidence negligible despite a 1.17 Sharpe ratio. A 21.86% maximum drawdown signals significant volatility exposure that the limited data cannot fully characterize. While the win rate of 66.7% is promising, it lacks robustness without a larger dataset to confirm consistency. The next step is to execute a forward test with stricter position sizing to validate performance under live market conditions.

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73