



Backtest #36102 · LPG · EVO_GG1RSISNIP_v282

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_v282 strategy on LPG generated a +44.16% return with a 1.17 Sharpe ratio, but the sample size of only three trades renders these metrics statistically insignificant. While the 66.7% win rate suggests edge, the 21.86% maximum drawdown indicates high volatility that is not yet reliable for live deployment. We must treat these results as exploratory rather than confirmatory until the strategy produces a larger historical dataset. The immediate next step is to expand the backtest lookback period or adjust entry filters to generate at least fifty trades for robust validation. Without sufficient trade history, confidence in the strategy's consistency remains unproven.

ADDITIONAL METRICS

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