



Backtest #36467 · LPG · EVO_GG1RSISNIP_v261

ROI	Sharpe	Win Rate	Max Drawdown
+42.44%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v261 strategy delivered a 42.44% ROI on LPG with a 66.7% win rate, yet the sample size of only three trades severely limits statistical confidence. A maximum drawdown of 21.82% suggests significant volatility exposure that the current parameters may not adequately filter. While the positive Sharpe ratio of 1.14 indicates favorable risk-adjusted returns, the low trade count prevents reliable assessment of strategy stability. You must expand the backtest horizon or adjust entry filters to generate sufficient data points before deploying live capital.

ADDITIONAL METRICS

CAGR	42.44%
Sortino Ratio	0.93
Turnover	7.39x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14248.62