



Backtest #36723 · LPG · EVO_GG1RSISNIP_v266

ROI	Sharpe	Win Rate	Max Drawdown
+34.46%	0.99	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v266 strategy on LPG delivered a +34.46% return with a 66.7% win rate, but the sample size of only three trades renders the Sharpe ratio of 0.99 statistically insignificant. A maximum drawdown of 21.82% indicates that capital protection mechanisms were insufficient during drawdown periods. While the gross return is compelling, the high volatility and lack of trade frequency suggest the strategy lacks robustness for live deployment. The next concrete step is to retest the strategy with increased sample data or reduced position sizing to validate consistency before scaling exposure.

ADDITIONAL METRICS

CAGR	34.46%
Sortino Ratio	0.81
Turnover	7.31x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13450.13