



Backtest #36741 · LPG · EVO_GG1RSISNIP_v411

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_v411 strategy on LPG delivered a 34.46% return, but the sample size of just three trades renders the 66.7% win rate statistically insignificant and the 0.99 Sharpe ratio unreliable. A 21.82% maximum drawdown suggests substantial volatility risk that the short-term sample fails to mitigate. We must expand the backtest window or increase trade frequency to validate the robustness of the entry logic before deployment. This analysis serves educational purposes only and does not constitute investment advice.

ADDITIONAL METRICS

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