



Backtest #37255 · LPG · EVO_GG1RSISNIP_v323

ROI	Sharpe	Win Rate	Max Drawdown
+39.17%	1.08	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v323 strategy on LPG achieved a 39.17% ROI with a 66.7% win rate, yet the sample size of only three trades renders these statistics statistically insignificant. A 21.82% maximum drawdown suggests high volatility exposure that could easily break down under varying market conditions. While the Sharpe ratio of 1.08 indicates reasonable risk-adjusted returns, the lack of historical depth prevents any reliable confidence in the strategy's robustness. The next critical step is to expand the backtest window to include at least 100 trades for a meaningful assessment of performance stability.

ADDITIONAL METRICS

CAGR	39.17%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13921.33