



Backtest #37429 · LPG · EVO_GG1RSISNIP_v270

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_v270 strategy generated a 39.17% ROI on LPG, yet a win rate of 66.7% across only three trades suggests statistically insignificant results that cannot reliably predict future performance. While the Sharpe ratio of 1.08 indicates acceptable risk-adjusted returns, the maximum drawdown of 21.82% reveals substantial volatility that warrants caution before deployment. The limited sample size fails to account for regime shifts or liquidity constraints that could erode profits in live markets. We must expand the backtest window or optimize parameters to validate the edge before allocating real capital.

ADDITIONAL METRICS

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