



Backtest #37472 · LPG · EVO_GG1RSISNIP_v306

ROI	Sharpe	Win Rate	Max Drawdown
+40.67%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v306 strategy on LPG generated a 40.67% return with a 66.7% win rate, but the sample size of only three trades severely limits statistical confidence in these results. While the 1.10 Sharpe ratio suggests favorable risk-adjusted returns, a maximum drawdown of 21.82% indicates significant volatility that the small dataset fails to capture reliably. The strategy likely capitalized on specific market anomalies rather than a robust, repeatable edge given such a low trade count. We must expand the backtest period or adjust parameters to increase trade frequency before deploying capital. Running a walk-forward analysis to validate performance across different market regimes is the necessary next step.

ADDITIONAL METRICS

CAGR	40.67%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14070.87