



Backtest #37608 · LPG · EVO_GG1RSISNIP_v81

ROI

+40.67%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v81 strategy on LPG delivered a 40.67% ROI with a 66.7% win rate, yet the sample of only three trades renders these metrics statistically insignificant. Despite a respectable Sharpe ratio of 1.10, the 21.82% maximum drawdown indicates high volatility risk that is not yet stabilized by historical data. We must expand the backtest window or adjust entry filters to validate if the alpha is robust beyond this limited sequence. Increasing the trade count to at least fifty is necessary before any deployment is considered viable.

ADDITIONAL METRICS

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