



Backtest #37638 · LPG · EVO_GG1RSISNIP_v378

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_v378 strategy on LPG delivered a 40.67% return with a 66.7% win rate, yet the statistical significance is negligible given only three executed trades. While the positive Sharpe ratio of 1.10 suggests favorable risk-adjusted returns, the 21.82% maximum drawdown indicates substantial volatility exposure that a small sample cannot fully characterize. Confidence in this performance is low because the data lacks the historical breadth needed to confirm robustness against future market regimes. The primary weakness lies in the insufficient trade count, which prevents a reliable assessment of the strategy's behavior during extended drawdowns. The next step is to re-run the backtest with a longer lookback period or expanded

ADDITIONAL METRICS

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