



Backtest #38011 · LPG · EVO_GG1RSISNIP_v318

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v318 backtest for LPG shows a +40.41% ROI, yet the sample size of only three trades renders the 66.7% win rate statistically insignificant. A 21.82% maximum drawdown paired with a modest 1.10 Sharpe ratio indicates that profit generation relied on few, potentially overfitted positions rather than robust trend capture. While the strategy captured upside effectively, the lack of trade frequency suggests poor capital efficiency and high sensitivity to specific market noise. Before deployment, you must expand the lookback period or optimize entry parameters to generate at least 50 trades for any meaningful confidence interval.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47