



Backtest #38261 · LPG · EVO_GG1RSISNIP_v216

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_v216 strategy on LPG delivered a +40.41% ROI with a 1.10 Sharpe ratio, yet the statistical significance is negligible due to only three trades. While the 66.7% win rate suggests edge, the 21.82% maximum drawdown indicates substantial volatility risk that could erode capital during live deployment. A sample size of three trades fails to validate robustness or filter out noise, rendering the positive return an outlier rather than a repeatable pattern. Before live execution, you must expand the backtest horizon to generate sufficient data for meaningful Sharpe ratio and drawdown analysis. Do not deploy based on these metrics alone; validate the strategy under varied market regimes to ensure consistency.

ADDITIONAL METRICS

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