



Backtest #38368 · LPG · EVO_GG1RSISNIP_v895

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_v895 strategy on LPG delivered a 40.41% ROI, yet the sample size of three trades creates a statistically insignificant result where variance dominates performance metrics. While the 1.10 Sharpe ratio suggests acceptable risk-adjusted returns, the 21.82% maximum drawdown indicates substantial volatility that could erode capital during extended market corrections. The 66.7% win rate appears robust only because of the minimal trade count, making the strategy's reliability impossible to verify without further data. Consequently, the next step must be to expand the backtest window or adjust entry filters to generate a sufficient trade history for meaningful statistical validation.

ADDITIONAL METRICS

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