



Backtest #39031 · LPG · EVO_GG1RSISNIP_v970

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_v970 strategy on LPG delivered a robust +40.41% ROI with a 1.10 Sharpe ratio, but a mere three trades severely limits statistical significance for institutional deployment. While the 66.7% win rate suggests effective entry logic, the 21.82% maximum drawdown indicates substantial volatility exposure that requires tighter risk parameters. Confidence in these metrics is currently negligible given the extremely low sample size, making the performance results highly susceptible to random noise rather than alpha generation. To validate the strategy's edge, we must expand the backtest horizon to include 200+ trades across multiple market regimes before allocating live capital.

ADDITIONAL METRICS

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