



Backtest #47258 · LPG · EVO_GG1RSISNIP_v923

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v923 strategy on LPG delivered a 42.10% ROI with a 66.7% win rate, yet the sample size of only three trades severely compromises statistical confidence. A 21.82% maximum drawdown suggests significant volatility exposure that the limited trade history fails to contextualize properly. While the Sharpe ratio of 1.14 indicates acceptable risk-adjusted returns, the data is too thin to validate the strategy under normal market conditions. I recommend expanding the backtest period or adjusting the initial capital to generate a more robust dataset before deploying live funds.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40