



Backtest #39880 · LPG · EVO_GG1RSISNIP_v1361

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_v1361 strategy on LPG generated a 40.41% ROI with a 66.7% win rate, yet the sample of only three trades renders the 1.10 Sharpe ratio statistically insignificant for live deployment. While the 21.82% maximum drawdown indicates a specific vulnerability to volatility spikes, the lack of trade frequency prevents reliable assessment of the signal logic under normal market conditions. We must expand the backtest horizon to capture at least 100 trades before validating the strategy's risk profile or adjusting parameters. This analysis confirms that current performance metrics are misleading without a larger dataset to confirm the strategy's robustness.

ADDITIONAL METRICS

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