



Backtest #48116 · LPG · EVO_GG1RSISNIP_v983

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_v983 strategy on LPG shows a 42.1% ROI with a 66.7% win rate, yet the 21.8% maximum drawdown and low Sharpe of 1.14 reveal significant instability. The sample of only three trades is statistically insufficient to validate performance, creating high variance risk. A robust trend filter like Bollinger Band width combined with volume confirmation would likely reduce whipsaws before entry. We must retest this setup on a larger dataset to confirm whether the high win rate is an anomaly or a signal. Without more data, the current results are promising but not yet reliable for deployment.

ADDITIONAL METRICS

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