



Backtest #48932 · LPG · EVO_GG1RSISNIP_v1156

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_v1156 strategy on LPG delivered a 42.10% ROI with a 1.14 Sharpe, but the statistical validity is critically weak given only three trades. A 66.7% win rate and 21.82% max drawdown suggest volatility capture, yet the sample size offers no confidence interval to validate edge over random noise. The high leverage or specific entry logic likely drove the nominal gains, but this performance is not robust enough for institutional allocation. We must expand the test universe or increase trade frequency before deeming this approach viable.

ADDITIONAL METRICS

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