



Backtest #50928 · LPG · EVO_GG1RSISNIP_v205

ROI

+36.29%

Sharpe

1.04

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v205 strategy on LPG generated a +36.29% ROI with a 66.7% win rate, yet the sample size of only three trades renders the 1.04 Sharpe ratio statistically insignificant. A 21.82% maximum drawdown indicates high volatility sensitivity that could severely impact live deployment despite the positive terminal return. Without more trade data, we cannot reliably distinguish between skill and variance, so the current performance metrics lack institutional confidence. The logical next step is to backtest this strategy on a longer historical dataset or adjust parameters to force a higher trade frequency for robust validation.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73