



Backtest #51522 · LPG · EVO_GG1RSISNIP_v341

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v341 strategy on LPG generated a 36.29% return with a 66.7% win rate, yet the sample size of only three trades creates severe statistical noise. While the Sharpe ratio of 1.04 suggests reasonable risk-adjusted returns, the 21.82% drawdown indicates significant volatility exposure that may not persist in live markets. This backtest result is likely an outlier rather than a reliable indicator of future performance given the lack of trade frequency. We must execute a longer simulation or optimize entry filters to validate the signal logic. The current data is insufficient to justify capital deployment.

ADDITIONAL METRICS

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