



Backtest #51874 · LPG · EVO_GG1RSISNIP_v927

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_v927 strategy generated a +36.29% ROI on LPG, yet a win rate of 66.7% with only three trades yields statistically insignificant results. A Sharpe ratio of 1.04 suggests marginal risk-adjusted returns, while a 21.82% maximum drawdown indicates substantial volatility exposure. The small sample size prevents reliable validation of entry logic or trend persistence under varying market regimes. Next, increase the simulation dataset or extend the lookback period to ensure the strategy is not merely lucky.

ADDITIONAL METRICS

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