



Backtest #50957 · LPG · EVO_GG1RSISNIP_v239

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_v239 strategy on LPG delivered a 36.29% ROI with a 66.7% win rate, but the performance is statistically insignificant due to only three executed trades. A 21.82% maximum drawdown combined with a modest Sharpe ratio of 1.04 indicates high volatility risk that the limited sample size fails to smooth out. Without sufficient trade frequency, the confidence intervals for these returns are too wide to support institutional allocation decisions at this stage. The next logical step is to expand the backtest window or adjust parameters to generate at least 100 trades for a robust statistical evaluation.

ADDITIONAL METRICS

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