



Backtest #32697 · LPG · EVO_GG1RSISNIP_v203

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v203 strategy on LPG delivered a 39.93% ROI with a 1.10 Sharpe ratio, yet the statistical significance is critically low given only three executed trades. While the 66.7% win rate suggests directional consistency, the 21.86% maximum drawdown indicates high volatility exposure that lacks robustness in this limited sample. Confidence in these metrics is negligible without further data points to validate the edge against random chance. We must expand the simulation horizon or adjust parameters to generate a sufficient trade history before deploying capital.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51