



Backtest #36500 · LPG · EVO_GG1RSISNIP_v265

ROI	Sharpe	Win Rate	Max Drawdown
+42.44%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v265 strategy delivered a 42.44% ROI on LPG, but the 66.7% win rate and 1.14 Sharpe ratio lack statistical significance due to only three trades. A 21.82% maximum drawdown suggests high volatility exposure that a small sample size cannot reliably quantify or optimize. Confidence in these results is low, and the performance could easily be a result of survivorship bias rather than robust edge. The immediate next step is to expand the backtest window to gather sufficient data points for a statistically valid evaluation.

ADDITIONAL METRICS

CAGR	42.44%
Sortino Ratio	0.93
Turnover	7.39x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14248.62