



Backtest #36899 · LPG · EVO_GG1RSISNIP_v281

ROI	Sharpe	Win Rate	Max Drawdown
+34.46%	0.99	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v281 strategy on LPG delivered a +34.46% ROI with a 66.7% win rate, yet the sample size of only three trades renders these statistics statistically insignificant. A maximum drawdown of 21.82% suggests substantial volatility exposure that the current win rate fails to fully offset. The Sharpe ratio of 0.99 indicates moderate risk-adjusted returns, but confidence intervals are too wide to validate the edge with certainty. Increasing trade frequency through parameter optimization or extending the backtest window to 500+ trades is required before deploying live capital.

ADDITIONAL METRICS

CAGR	34.46%
Sortino Ratio	0.81
Turnover	7.31x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13450.13