



Backtest #37133 · LPG · EVO_GG1RSISNIP_v344

ROI	Sharpe	Win Rate	Max Drawdown
+39.17%	1.08	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v344 strategy on LPG delivered a +39.17% ROI with a 66.7% win rate, yet the statistical significance is critically low due to only three trades. While the Sharpe ratio of 1.08 suggests reasonable risk-adjusted returns, a maximum drawdown of 21.82% indicates significant volatility exposure during this short sample. We must expand the lookback period or adjust entry filters to generate enough data points for robust confidence intervals before deployment. Running a Monte Carlo simulation on the existing trade sequence will better assess the strategy's resilience to market variance. The current performance remains anecdotal rather than statistically validated for institutional allocation.

ADDITIONAL METRICS

CAGR	39.17%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13921.33