



Backtest #38184 · LPG · EVO_GG1RSISNIP_v70

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v70 strategy on LPG delivered a 40.41% return with a 66.7% win rate, but the sample size of only three trades renders these metrics statistically insignificant. A 21.82% maximum drawdown indicates substantial volatility risk that the strategy fails to mitigate effectively without further data. While the Sharpe ratio of 1.10 suggests decent risk-adjusted returns, confidence intervals are too wide to validate the approach for institutional deployment. We must expand the backtest horizon or adjust parameters to generate a robust dataset before considering live execution.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47