



Backtest #39027 · LPG · EVO_GG1RSISNIP_v968

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_v968 strategy on LPG delivered a 40.41% ROI with a 66.7% win rate, yet the statistical significance is negligible given only three total trades. A 21.82% max drawdown suggests high volatility exposure that the small sample size failed to fully capture. While the 1.10 Sharpe ratio indicates reasonable risk-adjusted returns, the lack of trade frequency prevents any reliable confidence interval calculation. We must increase the simulation horizon or adjust parameters to generate sufficient trade data before deploying live capital.

ADDITIONAL METRICS

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