



Backtest #50456 · LPG · EVO_GG1RSISNIP_v309

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v309 strategy on LPG generated a +36.29% return, but the statistical significance is negligible due to only three executed trades. A win rate of 66.7% paired with a 21.82% maximum drawdown suggests high volatility and insufficient sample size to confirm robustness. The Sharpe ratio of 1.04 indicates decent risk-adjusted returns, yet the small trade volume prevents reliable inference on future performance. We must expand the backtest horizon or increase trade frequency before deploying capital with confidence.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73