



Backtest #51919 · LPG · EVO_GG1RSISNIP_v920

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_v920 strategy generated a 36.29% ROI on LPG with a 66.7% win rate, yet the statistical significance is negligible due to only three executed trades. The 21.82% maximum drawdown suggests high volatility risk that the small sample size cannot reliably quantify or model. While the Sharpe ratio of 1.04 indicates efficient risk-adjusted returns, the lack of trade data prevents validation of consistency or robustness. A concrete next step is to expand the backtest window or adjust entry filters to generate a minimum of fifty trades before deploying live capital. This approach will provide the necessary statistical confidence to confirm the strategy's edge.

ADDITIONAL METRICS

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