



Backtest #56106 · LPG · EVO_GG1RSISNIP_v137

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v137 strategy on LPG delivered a 41.35% ROI with a 1.13 Sharpe ratio, yet the statistical significance is critically low due to only three executed trades. While the 66.7% win rate suggests efficacy, the 21.82% maximum drawdown indicates substantial volatility risk that cannot be properly assessed without a larger sample. This limited dataset prevents a reliable confidence interval calculation, making the performance metrics more indicative of potential than proven alpha. To validate the strategy's robustness, we must expand the backtest period or optimize parameters to generate a statistically significant trade history.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63