



Backtest #46753 · LPG · EVO_GG1RSISNIP_v1592

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1592 strategy generated a 42.10% ROI on LPG, but the 66.7% win rate across only three trades lacks statistical robustness for institutional deployment. The 1.14 Sharpe ratio suggests acceptable risk-adjusted returns, yet the 21.82% maximum drawdown indicates significant volatility exposure in low-sample conditions. We cannot validate the strategy's consistency without expanding the dataset to remove survivorship bias. The immediate next step is running a walk-forward analysis on the next twelve months of data. This will determine if the edge is structural or a statistical anomaly.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40