



Backtest #48625 · LPG · EVO_GG1RSISNIP_v1091

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_v1091 strategy on LPG shows a robust 42.10% ROI with a 66.7% win rate, yet the sample size of only three trades renders the 1.14 Sharpe ratio statistically insignificant. A 21.82% maximum drawdown suggests high volatility exposure that was likely captured by just a few large moves rather than consistent alpha. Given the low trade frequency, performance metrics cannot reliably forecast future behavior or confirm strategy robustness. The immediate next step is to expand the backtest window to capture more market cycles and validate whether the edge persists outside of these specific conditions.

ADDITIONAL METRICS

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