



Backtest #52467 · LPG · EVO_GG1RSISNIP_v1145

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_v1145 strategy on LPG generated a 41.35% ROI with a 1.13 Sharpe ratio, yet the sample of only three trades creates severe statistical uncertainty regarding the 66.7% win rate. A 21.82% maximum drawdown suggests significant volatility exposure that was not fully mitigated by the current logic, making the performance potentially luck-driven rather than robust. Without more historical data points, we cannot confidently distinguish between strategy alpha and random noise in the equity curve. The immediate next step is to re-run the simulation with increased transaction costs and a wider slippage model to test the resilience of the edge. This analysis serves as educational research and does not constitute investment advice.

ADDITIONAL METRICS

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