



Backtest #52595 · LPG · EVO_GG1RSISNIP_v1235

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_v1235 strategy on LPG delivered a +41.35% return with a 1.13 Sharpe ratio, yet the statistical significance is negligible due to only three executed trades. While the 66.7% win rate suggests robustness, the 21.82% maximum drawdown indicates substantial risk exposure that the limited sample size fails to contextualize. This result represents a high-variance outlier rather than a stable alpha source, as confidence intervals are too wide to validate the edge. Next, expand the test by backtesting over a longer historical period or varying market regimes to stabilize performance metrics.

ADDITIONAL METRICS

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