



Backtest #53018 · LPG · EVO_GG1RSISNIP_v1456

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_v1456 strategy generated a 41.35% ROI on LPG, yet the statistical validity is critically compromised by only three executed trades. While the 66.7% win rate and 1.13 Sharpe ratio appear promising, the extreme volatility and 21.82% drawdown suggest a fragile edge prone to regime shifts. Without a larger sample size, these metrics likely reflect noise rather than a robust predictive signal. The primary next step is stress-testing the logic across a significantly extended historical dataset to validate the win rate under varied market conditions. This analysis serves strictly 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