



Backtest #55984 · LPG · EVO_GG1RSISNIP_v54

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_v54 strategy on LPG delivered a +41.35% ROI, but the 3-trade sample size renders the 66.7% win rate statistically insignificant. A Sharpe ratio of 1.13 suggests moderate risk-adjusted returns, yet the 21.82% drawdown reveals substantial volatility exposure not mitigated by the small trade count. Relying on this performance metric is dangerous given the high variance inherent in low-frequency execution. The primary next step is to expand the backtest window to capture more market regimes before deploying live capital.

ADDITIONAL METRICS

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