



Backtest #56575 · LPG · EVO_GG1RSISNIP_v318

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_v318 backtest on LPG shows a 41.35% ROI with a 1.13 Sharpe ratio, but the 66.7% win rate stems from only three trades, rendering statistical significance negligible. While the strategy captured asymmetric upside, the 21.82% maximum drawdown indicates high volatility exposure that was not fully mitigated by the risk parameters. This sample size creates an illusion of robustness that likely fails to generalize to live market conditions. The next step is to expand the lookback period and increase trade frequency to validate if this alpha is replicable beyond a single outlier sequence.

ADDITIONAL METRICS

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