



Backtest #57557 · LPG · EVO_GG1RSISNIP_v889

ROI	Sharpe	Win Rate	Max Drawdown
+46.76%	1.23	66.7%	-20.33%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v889 strategy on LPG delivered a +46.76% ROI, yet the statistical validity is negligible due to only three executed trades. While the Sharpe ratio of 1.23 and 66.7% win rate are promising, a maximum drawdown of 20.33% indicates significant volatility that the small sample cannot yet quantify. This performance is likely an outlier rather than a robust alpha, given the high variance inherent in such limited data points. We must expand the backtest simulation window or adjust parameters to generate a statistically significant sample before deployment. The next step is to run a sensitivity analysis across different market regimes to validate the strategy's consistency.

ADDITIONAL METRICS

CAGR	46.76%
Sortino Ratio	1.01
Turnover	7.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14680.80