



Backtest #47619 · LPG · EVO_GG1RSISNIP_v927

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v927 strategy delivered a 42.10% ROI on LPG with a 66.7% win rate, yet the sample size of only three trades renders the 1.14 Sharpe ratio statistically insignificant. The 21.82% maximum drawdown suggests vulnerability to sudden volatility, as few trades cannot reliably capture sustained risk exposure. While the positive return is notable, the lack of trade frequency prevents distinguishing between skill and luck in current market conditions. To validate this approach, expand the backtest window to include at least 50 trades across different volatility regimes before deploying live capital.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40