



Backtest #48420 · LPG · EVO_GG1RSISNIP_v1065

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_v1065 strategy on LPG delivered a +42.10% return with a Sharpe of 1.14, driven by a 66.7% win rate across only three trades. While the high profitability is promising, the extreme sample size renders the statistical significance negligible and the 21.82% maximum drawdown a critical risk that remains unproven over time. This result reflects a lucky outlier rather than a robust, scalable edge given the lack of historical diversity in the test period. The immediate next step is expanding the backtest window to include different market regimes and increasing trade frequency to validate consistency before live deployment.

ADDITIONAL METRICS

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