



Backtest #49579 · LPG · EVO_GG1RSISNIP_v110

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_v110 strategy generated a +42.10% ROI on LPG, yet the statistical significance is negligible due to only three executed trades. A 21.82% maximum drawdown alongside a 1.14 Sharpe ratio suggests the edge is unproven and likely driven by outlier luck rather than robust logic. The high win rate of 66.7% appears misleading without a larger sample size to confirm consistency across different market regimes. We must reject this strategy for live deployment until we expand the backtest window to capture multiple market cycles. The next step is to re-run the simulation with stricter transaction costs and a longer historical dataset to validate the signal logic.

ADDITIONAL METRICS

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