



Backtest #49888 · LPG · EVO_GG1RSISNIP_v1291

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_v1291 strategy on LPG generated a 42.1% ROI but relies on only three trades, rendering the 1.14 Sharpe ratio statistically insignificant. While the 66.7% win rate suggests edge, a 21.8% drawdown indicates high volatility tolerance that may not hold under different market regimes. The sample size is too small to confirm robustness or rule out luck, as the final capital of \$14,214.40 is heavily skewed by minimal exposure. A critical next step is to expand the backtest period or increase trade frequency to validate whether the alpha persists beyond this specific sample. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

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