



Backtest #52281 · LPG · EVO_GG1RSISNIP_v1027

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1027 strategy generated a 41.35% ROI on LPG with a 1.13 Sharpe ratio, yet the 66.7% win rate and 21.82% drawdown are statistically insignificant due to only three total trades. This high return is likely a result of extreme variance rather than a robust edge, making the performance highly unreliable for live deployment. We must increase the backtest sample size through parameter optimization or walk-forward analysis before considering any capital allocation. A single successful trade cannot validate a strategy against market stress or regime changes.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63