



Backtest #52559 · LPG · EVO_GG1RSISNIP_v1208

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_v1208 strategy on LPG delivered a robust +41.35% ROI with a 1.13 Sharpe ratio, driven by a 66.7% win rate across just three trades. However, the statistical significance is negligible given the extremely low trade count, leaving the 21.82% maximum drawdown highly volatile and untested over time. The strategy effectively captured asymmetric upside but lacks the data depth required to confirm its risk profile under various market regimes. To validate these results, we must expand the backtest window or introduce walk-forward analysis to ensure robustness beyond this lucky sample. This approach is strictly educational and does not constitute financial advice.

ADDITIONAL METRICS

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