



Backtest #56017 · LPG · EVO_GG1RSISNIP_v60

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_v60 strategy on LPG delivered a 41.35% ROI with a 66.7% win rate, yet the 21.82% drawdown and only three trades severely limit statistical confidence. The high profitability per trade masks significant volatility risk, as a small sample size fails to validate robustness across different market regimes. Consequently, the strategy appears fragile and prone to large losses during periods not represented in this limited backtest window. The next step is to expand the historical analysis window to hundreds of trades to confirm whether the alpha is genuine or a statistical artifact.

ADDITIONAL METRICS

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