



Backtest #56412 · LPG · EVO_GG1RSISNIP_v417

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_v417 strategy generated a robust +41.35% return with a 1.13 Sharpe ratio, driven by a 66.7% win rate across just three trades on LPG. However, the statistical significance is critically low due to the minimal sample size, which renders the 21.82% maximum drawdown highly volatile and unrepresentative of live performance. We cannot validate the strategy's edge or risk profile without expanding the backtest horizon to include more market cycles. The immediate next step is to re-run the simulation on a longer historical dataset to ensure the edge is not a statistical anomaly.

ADDITIONAL METRICS

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