



Backtest #36103 · LPG · EVO_GG1RSISNIP_v360

ROI	Sharpe	Win Rate	Max Drawdown
+44.16%	1.17	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v360 strategy generated a 44.16% ROI on LPG with a 66.7% win rate, yet the sample size of only three trades renders the 1.17 Sharpe ratio statistically insignificant. While the 21.86% maximum drawdown suggests potential volatility under stress, the lack of transactional history prevents a reliable assessment of strategy robustness. We cannot validate the alpha without expanding the trade count through extended lookback periods or parameter optimization. The next step is to run a historical backtest covering at least 12 months to determine if the results are a statistical fluke or a genuine edge.

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73