



Backtest #36202 · LPG · EVO_GG1RSISNIP_v251

ROI	Sharpe	Win Rate	Max Drawdown
+45.25%	1.19	66.7%	-21.80%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v251 strategy delivered a 45.25% ROI on LPG with a solid 1.19 Sharpe ratio, yet the sample size of only three trades renders statistical significance negligible. A 66.7% win rate is promising but unreliable without robustness testing, while the 21.80% maximum drawdown exposes significant tail risk in volatile conditions. We must expand the dataset through out-of-sample testing or cross-asset validation before deploying capital. The next step is to run a forward test on a larger sample to verify if these results hold under different market regimes. This cautious approach ensures that performance is not a result of overfitting to a narrow historical window.

ADDITIONAL METRICS

CAGR	45.25%
Sortino Ratio	0.97
Turnover	7.42x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14529.36