



Backtest #36822 · LPG · EVO_GG1RSISNIP_v362

ROI	Sharpe	Win Rate	Max Drawdown
+34.46%	0.99	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v362 strategy delivered a 34.46% ROI on LPG with a 66.7% win rate, yet the 3 trade sample size renders the 0.99 Sharpe ratio statistically insignificant. While the 21.82% drawdown indicates high volatility risk, the positive return suggests the logic captures short-term inefficiencies effectively. You must expand the sample by testing across broader market conditions to validate if this performance is replicable or a statistical fluke. Prioritize stress testing against high-volatility regimes before deploying live capital.

ADDITIONAL METRICS

CAGR	34.46%
Sortino Ratio	0.81
Turnover	7.31x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13450.13