



Backtest #39277 · LPG · EVO_GG1RSISNIP_v1637

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1637 strategy generated a +40.41% ROI on LPG with a 66.7% win rate, yet the sample size of only three trades renders the 1.10 Sharpe ratio statistically insignificant. While the strategy captured strong momentum, the 21.82% max drawdown indicates high volatility exposure that requires validation before scaling. The performance metrics are heavily skewed by minimal trade frequency, making the results unreliable for institutional deployment. I recommend running a forward test with strict risk limits to verify consistency across a broader market cycle.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47