



Backtest #48098 · LPG · EVO_GG1RSISNIP_v972

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v972 strategy on LPG delivered a +42.10% ROI with a 66.7% win rate, but statistical significance is critically low given only three trades. A 21.82% maximum drawdown suggests high volatility exposure, while a Sharpe ratio of 1.14 indicates acceptable risk-adjusted returns but lacks robustness for institutional scaling. The sample size is insufficient to confirm edge, as the performance could easily be noise from a single favorable event. Next, extend the backtest window to include at least 100 trades across multiple market cycles to validate the strategy's consistency before live deployment.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40