



Backtest #48898 · LPG · EVO_GG1RSISNIP_v1148

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_v1148 strategy generated a 42.10% ROI on LPG, yet the sample size of only three trades renders the 66.7% win rate statistically insignificant. While the 1.14 Sharpe ratio suggests acceptable risk-adjusted returns, the 21.82% maximum drawdown indicates substantial volatility exposure that could be dangerous in live markets. We must treat these results as preliminary indicators rather than confirmed performance until the strategy processes a larger dataset. The next step is to run a walk-forward analysis to validate if this edge holds across different market regimes.

ADDITIONAL METRICS

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