



Backtest #49268 · LPG · EVO_GG1RSISNIP_v27

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_v27 strategy on LPG generated a +42.10% ROI with a 66.7% win rate, yet the sample size of only three trades renders statistical confidence negligible. A maximum drawdown of 21.82% exposes significant tail risk that the high Sharpe ratio of 1.14 masks in this limited simulation. The strategy likely captured a short-term mean reversion event rather than a robust trend-following edge. Increasing the backtest lookback period to 500 candles is the immediate next step to validate the strategy's consistency 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