



Backtest #52214 · LPG · EVO_GG1RSISNIP_v1630

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1630 strategy on LPG generated a +41.35% return with a 66.7% win rate, yet the statistical significance is negligible given only three executed trades. While the Sharpe ratio of 1.13 suggests decent risk-adjusted performance, the 21.82% maximum drawdown exposes a lack of resilience during adverse price action. We must treat these results as exploratory rather than validated, as the small sample size prevents reliable inference on strategy robustness. The next logical step is to expand the backtest window or introduce random walk tests to verify if the alpha persists outside the current dataset.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63