



Backtest #52286 · LPG · EVO_GG1RSISNIP_v1029

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_v1029 strategy generated a 41.35% ROI on LPG, but a sample of only three trades renders the 66.7% win rate and 1.13 Sharpe ratio statistically insignificant. While the risk-adjusted return appears positive, the 21.82% maximum drawdown indicates substantial volatility risk that is impossible to assess with such limited data. The high return per trade suggests a mean-reversion or breakout approach, yet the lack of trade frequency prevents verification of strategy robustness. Immediate next step is to re-run the backtest with a walk-forward analysis or parameter sweep to validate performance across multiple market regimes.

ADDITIONAL METRICS

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