



Backtest #52293 · LPG · EVO_GG1RSISNIP_v1032

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_v1032 strategy on LPG delivered a 41.35% ROI with a 66.7% win rate, yet the statistical significance is negligible given only three trades. A sharp 21.82% drawdown suggests high volatility exposure that the small sample size masks, making the 1.13 Sharpe ratio unreliable. The strategy likely captured a specific short-term liquidity event rather than demonstrating robust trend-following mechanics. We must expand the backtest window or adjust parameters to generate enough data points for a meaningful risk assessment. Next, re-run the simulation with a wider date range to validate if these results are reproducible.

ADDITIONAL METRICS

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