



Backtest #55976 · LPG · EVO_GG1RSISNIP_v7

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_v7 strategy on LPG delivered a +41.35% ROI with a 1.13 Sharpe ratio, driven by a 66.7% win rate across only three trades. While the final capital grew to \$14,139.63, the 21.82% maximum drawdown combined with such a low sample size renders the performance statistically insignificant and prone to overfitting. The strategy appears to rely heavily on specific, non-repeatable market conditions rather than robust trend-following mechanics. Consequently, any positive returns should be viewed as anecdotal evidence rather than a proven edge. The immediate priority is to expand the backtest window to capture at least one full market cycle before deploying live capital.

ADDITIONAL METRICS

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