



Backtest #56057 · LPG · EVO_GG1RSISNIP_v206

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_v206 strategy delivered a 41.35% ROI on LPG with a 66.7% win rate, yet the 21.82% drawdown and meager three trades suggest the sample size is too small for statistical significance. The high win rate likely reflects a few large winners rather than a robust, consistent edge, making the 1.13 Sharpe ratio unreliable as a performance metric. We must treat these results with skepticism until the strategy generates a larger dataset to confirm its risk-adjusted returns. A prudent next step is to run a walk-forward analysis to validate performance across different market regimes 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