



Backtest #56435 · LPG · EVO_GG1RSISNIP_v1586

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_v1586 strategy generated a 41.35% ROI on LPG with a 66.7% win rate, yet the 21.82% maximum drawdown suggests extreme volatility risk. However, statistical confidence is critically low given only three total trades, making the 1.13 Sharpe ratio unreliable for live deployment. The high win rate likely stems from a small sample size rather than robust edge, creating a false sense of security. Next, expand the backtest window and increase trade frequency to validate performance under broader market conditions.

ADDITIONAL METRICS

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