



Backtest #33119 · LPG · EVO_GG1RSISNIP_v90

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v90 backtest on LPG delivered +39.93% ROI, yet the 3-trade sample size renders the 66.7% win rate and 1.10 Sharpe ratio statistically insignificant. A 21.86% drawdown exposes the strategy to severe volatility without sufficient risk adjustment in this narrow sample. We must expand the backtest horizon to at least 200 trades before drawing any conclusions on robustness or alpha generation. Immediate action requires stress-testing the logic across multiple market regimes to validate performance consistency.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51