



Backtest #34734 · LPG · EVO_GG1RSISNIP_v1117

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_v1117 strategy on LPG achieved a robust +39.93% ROI, yet its statistical significance is critically compromised by a mere three trades. While the 1.10 Sharpe ratio and 66.7% win rate suggest a viable edge, the 21.86% maximum drawdown exposes significant vulnerability during single adverse moves. With such a low sample size, current performance metrics are highly susceptible to outlier bias and do not yet confirm robustness. We must immediately execute a longer historical backtest across multiple market regimes to validate these parameters before live deployment.

ADDITIONAL METRICS

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