



Backtest #36536 · LPG · EVO_GG1RSISNIP_v270

ROI	Sharpe	Win Rate	Max Drawdown
+42.44%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v270 strategy delivered a 42.44% return on LPG with a 1.14 Sharpe ratio, yet the 66.7% win rate is statistically unreliable given only three trades. A maximum drawdown of 21.82% indicates significant volatility exposure that requires further stress testing before deployment. This sample size is insufficient to confirm the robustness of the signal logic or the consistency of the profitability. We must expand the backtest horizon and include forward testing on a larger sample to validate these results.

ADDITIONAL METRICS

CAGR	42.44%
Sortino Ratio	0.93
Turnover	7.39x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14248.62