



Backtest #36836 · LPG · EVO_GG1RSISNIP_v284

ROI	Sharpe	Win Rate	Max Drawdown
+34.46%	0.99	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +34.46% ROI on LPG using EVO_GG1RSISNIP_v284 masks a severe statistical weakness, as only three total trades provide zero confidence in the 66.7% win rate. A 21.82% max drawdown against a sub-1.0 Sharpe ratio indicates poor risk-adjusted performance and high volatility exposure. The strategy failed to demonstrate consistent edge or capital preservation, rendering the single positive outcome a statistical anomaly. Do not deploy this logic live; instead, extend the backtest to at least two hundred trades to validate whether the signal persists across different market regimes.

ADDITIONAL METRICS

CAGR	34.46%
Sortino Ratio	0.81
Turnover	7.31x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13450.13