



Backtest #37924 · LPG · EVO_GG1RSISNIP_v309

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v309 backtest on LPG shows a +40.41% ROI, yet the sample of only three trades renders the 1.10 Sharpe ratio and 66.7% win rate statistically insignificant. A 21.82% maximum drawdown indicates high volatility and fragile risk management that cannot be validated without a larger dataset. We cannot distinguish between genuine alpha and random noise with such limited execution history. The next step is to run a walk-forward optimization on at least two years of data to validate the strategy's robustness before live deployment.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47