



Backtest #39192 · LPG · EVO_GG1RSISNIP_v1074

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_v1074 strategy on LPG delivered a 40.41% ROI with a 1.10 Sharpe ratio, but the 21.82% maximum drawdown and only three total trades severely limit statistical confidence. A win rate of 66.7% is meaningless with such a small sample size, creating high variance risk where a single outlier trade drives the entire performance profile. The high return-to-drawdown ratio suggests aggressive positioning that likely amplified volatility rather than capturing broad trends. We must expand the backtest dataset to at least fifty trades before deeming the strategy viable for institutional deployment.

ADDITIONAL METRICS

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