



Backtest #39415 · LPG · EVO_GG1RSISNIP_v277

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_v277 strategy generated a 40.41% ROI on LPG with a 1.10 Sharpe ratio, but the 66.7% win rate is statistically meaningless given only three executed trades. A maximum drawdown of 21.82% suggests significant volatility exposure that was not adequately hedged during this short sample. Without more historical data, the performance lacks the confidence required for institutional deployment or capital allocation decisions. You must expand the lookback period and test across multiple market regimes to validate the signal robustness before live execution.

ADDITIONAL METRICS

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