



Backtest #46833 · LPG · EVO_GG1RSISNIP_v227

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v227 strategy on LPG delivered a +42.10% ROI with a 1.14 Sharpe ratio, yet the sample size of only three trades severely limits statistical confidence. While the 66.7% win rate suggests robust signal logic, the 21.82% maximum drawdown indicates significant vulnerability during drawdown periods that must be stress-tested against larger datasets. The high return-per-trade ratio is likely an outlier rather than a sustainable alpha, as true institutional strategies require hundreds of trades to validate consistency. We must expand the backtest horizon to include the last 24 months of data and re-verify risk parameters before deploying live capital.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40