



Backtest #52001 · LPG · EVO_GG1RSISNIP_v881

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v881 strategy on LPG generated +36.29% ROI with a 66.7% win rate, yet the statistically significant sample of only three trades invalidates any confidence in the reported 1.04 Sharpe ratio. While the high win percentage suggests robust signal filtering, the 21.82% maximum drawdown indicates substantial volatility exposure that contradicts the apparent stability implied by a low trade count. The strategy lacks statistical power to generalize performance across different market regimes, making the current results a reliable anomaly rather than a sustainable alpha source. I must increase the backtest horizon or adjust entry parameters to generate sufficient trade frequency before deploying live capital.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73