



Backtest #52502 · LPG · EVO_GG1RSISNIP_v1163

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1163 strategy on LPG generated +41.35% returns, yet the sample size of only three trades renders any statistical conclusion highly unreliable. While the Sharpe ratio of 1.13 and 66.7% win rate suggest efficiency, a 21.82% maximum drawdown indicates significant volatility risk that is not fully captured by the short horizon. We cannot confirm robustness or generalizability without observing performance across a broader market cycle and higher trade frequency. The strategy requires immediate parameter optimization and stress testing on a larger dataset to validate its edge. Until then, capital allocation should remain conservative pending further empirical validation of these metrics.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63