



Backtest #52851 · LPG · EVO_GG1RSISNIP_v1355

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_v1355 strategy on LPG generated a robust +41.35% ROI with a 1.13 Sharpe ratio, yet the 21.82% maximum drawdown signals significant volatility risk. A 66.7% win rate is statistically meaningless given only three executed trades, rendering the sample size too small for institutional confidence. The high profit-to-loss ratio suggests the strategy captured one or two large winners rather than consistent alpha. We must stress-test this logic against broader market regimes before live deployment. Proceed only after expanding the sample size through extended historical validation.

ADDITIONAL METRICS

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