



Backtest #56068 · LPG · EVO_GG1RSISNIP_v222

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_v222 strategy on LPG generated a 41.35% ROI with a 1.13 Sharpe ratio, yet the 21.82% max drawdown reveals significant tail risk. A 66.7% win rate across only three trades creates a severe statistical confidence gap that invalidates performance reliability. Such a low trade count is insufficient to validate the strategy's edge or robustness in live markets. We must run a parameter sweep and backtest on an expanded historical dataset to determine if this result is an anomaly. Until statistical significance improves, this strategy remains unqualified for deployment.

ADDITIONAL METRICS

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