



Backtest #56410 · LPG · EVO_GG1RSISNIP_v277

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_v277 strategy on LPG generated a 41.35% ROI with a 66.7% win rate, yet the sample size of only three trades renders the 1.13 Sharpe ratio statistically insignificant. A maximum drawdown of 21.82% suggests high volatility exposure, while the limited transaction history prevents validation of consistency across different market regimes. We must expand the dataset through extended backtesting or live simulation before trusting the positive returns. The next step is to stress-test the strategy against historical volatility spikes to verify if the drawdown remains a structural flaw or an outlier. Without a larger trade history, these metrics cannot support a robust institutional conclusion.

ADDITIONAL METRICS

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