



Backtest #47808 · LPG · EVO_GG1RSISNIP_v1491

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1491 strategy on LPG delivered a 42.1% ROI with a 1.14 Sharpe, yet the 21.82% drawdown and mere three trades reveal critical fragility. Such a small sample size prevents any reliable statistical inference, as the win rate could easily invert with minimal market noise. The strategy lacks robustness against volatility, proving it is not production-ready despite the positive equity curve. Immediate action requires expanding the parameter space or applying a stricter volatility filter before any live deployment.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40