



Backtest #50896 · LPG · EVO_GG1RSISNIP_v77

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v77 strategy generated a 36.29% ROI on LPG, yet the 21.82% maximum drawdown highlights severe volatility exposure. With only three executed trades, the 66.7% win rate and 1.04 Sharpe ratio lack statistical significance and are insufficient for institutional confidence. The performance appears driven by a small sample size rather than robust alpha generation across different market regimes. We must expand the backtest window or adjust parameters to validate if this return profile holds under stress.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73