



Backtest #51474 · LPG · EVO_GG1RSISNIP_v381

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_v381 strategy generated a 36.29% return on LPG with a 66.7% win rate, yet the sample size of only three trades severely undermines statistical confidence. A maximum drawdown of 21.82% suggests significant volatility exposure that the strategy failed to mitigate during adverse price movements. While the Sharpe ratio of 1.04 indicates acceptable risk-adjusted returns, these metrics are likely outliers rather than sustainable performance indicators. We must expand the historical dataset to validate whether this alpha persists across different market regimes before deploying live capital. The immediate next step is to run a rolling window analysis to test strategy robustness against varying liquidity conditions.

ADDITIONAL METRICS

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