



Backtest #52276 · LPG · EVO_GG1RSISNIP_v1025

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_v1025 strategy on LPG generated a 41.35% ROI with a 1.13 Sharpe ratio, yet the 66.7% win rate on only three trades reveals severe statistical instability. A 21.82% maximum drawdown suggests significant volatility exposure that the small sample size fails to quantify reliably. This performance is likely noise rather than a robust edge, as the strategy lacks sufficient historical data to confirm consistency. We must expand the backtest window or adjust entry filters to validate the signal before considering live deployment.

ADDITIONAL METRICS

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