



Backtest #52879 · LPG · EVO_GG1RSISNIP_v1374

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_v1374 strategy on LPG generated a nominal 41.35% ROI, yet the statistical significance is negligible due to only three completed trades. A 21.82% drawdown indicates substantial volatility risk that contradicts the modest 1.13 Sharpe ratio. The high win rate of 66.7% appears anomalous given the tiny sample size and requires validation on a longer historical window. We must expand the test dataset to at least 50 trades to confirm whether this alpha persists or was a lucky outlier.

ADDITIONAL METRICS

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