



Backtest #53787 · LPG · EVO_GG1RSISNIP_v1551

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_v1551 strategy on LPG delivered a 41.35% ROI with a 1.13 Sharpe ratio, yet the 21.82% drawdown reveals significant volatility exposure. With only three total trades, statistical confidence remains critically low, meaning the observed win rate of 66.7% is highly susceptible to random noise and lacks robustness. The limited sample size fails to validate whether the strategy captures genuine alpha or simply experienced a short-term lucky streak. Before deploying live capital, we must execute a rigorous walk-forward analysis to test stability across multiple market regimes.

ADDITIONAL METRICS

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