



Backtest #56417 · LPG · EVO_GG1RSISNIP_v66

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_v66 strategy on LPG generated a +41.35% ROI with a 1.13 Sharpe ratio, yet the 66.7% win rate across only 3 trades lacks statistical significance for institutional deployment. A maximum drawdown of 21.82% suggests substantial volatility exposure that requires stress testing against historical drawdown events. The sample size is too small to confirm robustness, meaning current results could easily be outlier artifacts. We must expand the backtest horizon and increase trade frequency before adjusting position sizing rules.

ADDITIONAL METRICS

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