



Backtest #46671 · LPG · EVO_GG1RSISNIP_v431

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v431 strategy on LPG delivered a 42.1% ROI with a 1.14 Sharpe, yet the 21.8% drawdown is alarming given only three trades were executed. High returns in such a shallow sample lack statistical confidence and likely reflect survivorship bias rather than robust edge. The low trade count prevents meaningful assessment of loss distribution or strategy resilience under normal market conditions. Before deployment, extend the backtest horizon to validate consistency across different volatility regimes.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40