



Backtest #49848 · LPG · EVO_GG1RSISNIP_v1267

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_v1267 strategy on LPG generated a +42.10% return with a 66.7% win rate, yet the 21.82% maximum drawdown reveals extreme fragility. Such high performance is statistically insignificant given only three trades, rendering the 1.14 Sharpe ratio unreliable for live deployment. The sample size is too small to confirm robustness or validate that the strategy avoids severe drawdowns during broader market stress. Next, expand the test window to include volatile regimes and increase trade frequency to ensure statistical validity before capital allocation.

ADDITIONAL METRICS

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