



Backtest #51664 · LPG · EVO_GG1RSISNIP_v401

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v401 strategy on LPG generated a robust +36.29% return, yet the statistical significance is critically low given only three executed trades. A sharp +1.04 Sharpe ratio masks a substantial 21.82% maximum drawdown, suggesting the model is highly sensitive to specific market conditions rather than capturing a persistent edge. With such a sparse sample size, the observed win rate of 66.7% could easily be a random artifact rather than a repeatable alpha source. The next step is to expand the historical lookback period to accumulate sufficient trade data for a more reliable risk-adjusted assessment.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73