



Backtest #52245 · LPG · EVO_GG1RSISNIP_v1011

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_v1011 strategy on LPG generated a 41.35% return, yet the 21.82% drawdown and only three trades reveal extreme fragility. A Sharpe ratio of 1.13 confirms modest risk-adjusted returns, but the low trade count severely limits statistical significance for any conclusion. This sample size is too small to validate the strategy's robustness across different market regimes. We must expand the backtest to a longer historical period to assess true drawdown potential and consistency.

ADDITIONAL METRICS

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