



Backtest #56452 · LPG · EVO_GG1RSISNIP_v245

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_v245 strategy on LPG generated a 41.35% return with a 1.13 Sharpe, yet the 21.82% drawdown and mere three trades render results statistically insignificant. A high win rate of 66.7% masks severe undercapitalization, making the equity curve unreliable for any institutional deployment. We must treat these figures as noise rather than proof of edge until sample size expands. The immediate priority is running a stress test across multiple market cycles to validate robustness. Until then, allocate no live capital to this configuration.

ADDITIONAL METRICS

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