



Backtest #47133 · LPG · EVO_GG1RSISNIP_v447

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_v447 strategy delivered a 42.10% return on LPG, yet the 66.7% win rate and 1.14 Sharpe ratio lack statistical significance due to only three trades. A 21.82% maximum drawdown suggests high volatility exposure that the limited sample size fails to contextualize properly. The strategy's edge is unproven without more data points to validate consistency across varying market regimes. To confirm viability, execute a live paper trading session to gather sufficient trade history and assess real-world slippage before deployment.

ADDITIONAL METRICS

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