



Backtest #48057 · LPG · EVO_GG1RSISNIP_v967

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_v967 strategy on LPG delivered a 42.10% return, yet the statistical confidence is critically low due to only three trades. While the 66.7% win rate and 1.14 Sharpe ratio suggest positive expectancy, the 21.82% maximum drawdown exposes significant tail risk in such a sparse sample. This performance cannot be reliably generalized to live markets without a larger dataset to validate consistency. The next step is to extend the backtest period to gather sufficient trade volume for robust risk assessment.

ADDITIONAL METRICS

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