



Backtest #48252 · LPG · EVO_GG1RSISNIP_v1012

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_v1012 strategy on LPG generated a 42.10% ROI and 66.7% win rate, but statistical significance is negligible with only three trades. A 21.82% drawdown combined with a 1.14 Sharpe ratio indicates high volatility and inconsistent risk-adjusted returns. The robustness of these metrics requires expansion of the sample size through more granular or extended testing periods. We must increase the number of trade executions to validate the consistency of the alpha before deploying live capital.

ADDITIONAL METRICS

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