



Backtest #48440 · LPG · EVO_GG1RSISNIP_v1067

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_v1067 strategy delivered a +42.10% ROI with a 66.7% win rate, driven by just three trades on LPG. However, the statistical significance is negligible given the tiny sample size, making the 1.14 Sharpe ratio and 21.82% drawdown highly volatile and unrepresentative of live performance. The high return stems from aggressive position sizing on few winners rather than consistent execution. We must expand the backtest horizon to validate risk parameters before deploying capital.

ADDITIONAL METRICS

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