



Backtest #48903 · LPG · EVO_GG1RSISNIP_v1148

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_v1148 strategy on LPG shows strong profitability with a +42.10% ROI and a 66.7% win rate, but the sample size of only three trades renders statistical confidence negligible. A maximum drawdown of 21.82% suggests significant volatility that the current parameters do not adequately filter, while a Sharpe ratio of 1.14 indicates mediocre risk-adjusted returns given the high exposure. Without more data points, the observed performance cannot be reliably distinguished from random noise. We must expand the backtest window or reduce position sizing to validate if this edge persists under stress.

ADDITIONAL METRICS

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