



Backtest #49881 · LPG · EVO_GG1RSISNIP_v1283

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_v1283 strategy generated a robust +42.10% return on LPG with a 1.14 Sharpe ratio, driven by a high 66.7% win rate across three trades. However, the statistical confidence remains critically low given the sample size, which introduces significant variance risk and limits the reliability of the positive expectancy. The 21.82% maximum drawdown suggests volatility exposure is not yet adequately managed during adverse market conditions. We must expand the sample size through extended lookback periods before deploying live capital to validate these metrics. The next step is to run a walk-forward analysis to test the strategy's robustness across different market regimes.

ADDITIONAL METRICS

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