



Backtest #50049 · LPG · EVO_GG1RSISNIP_v1333

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_v1333 backtest on LPG delivered a 42.10% return with a 66.7% win rate, yet the statistical significance is negligible due to only three total trades. A 21.82% maximum drawdown indicates high volatility exposure that must be mitigated before any live deployment. The 1.14 Sharpe ratio suggests modest risk-adjusted performance relative to the observed drawdown. Expanding the sample size through extended historical testing or adjusting entry filters is the critical next step to validate robustness.

ADDITIONAL METRICS

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