



Backtest #50980 · LPG · EVO_GG1RSISNIP_v1597

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1597 strategy on LPG shows a +36.29% ROI but the statistical confidence is negligible due to only three executed trades. While the 66.7% win rate and 1.04 Sharpe ratio appear positive, the 21.82% maximum drawdown indicates high volatility risk from such a small sample. A short backtest run with adjusted parameters might reduce drawdowns, yet the current data is insufficient for institutional deployment without further validation.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73