



Backtest #52091 · LPG · EVO_GG1RSISNIP_v306

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v306 strategy on LPG generated a +41.35% ROI, but the statistical confidence is negligible due to only 3 total trades. A win rate of 66.7% and a Sharpe ratio of 1.13 suggest potential edge, yet a 21.82% maximum drawdown indicates extreme volatility risk not captured by the small sample. This result is likely an outlier rather than a robust indicator of future performance. We must execute a longer backtest with optimized parameters before deploying capital.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63