



Backtest #55972 · LPG · EVO_GG1RSISNIP_v431

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_v431 strategy on LPG generated a robust +41.35% return, but the sample size of only three trades severely limits statistical confidence. A Sharpe ratio of 1.13 suggests decent risk-adjusted performance, yet the sharp 21.82% drawdown reveals significant volatility exposure. The high win rate of 66.7% is likely an outlier driven by low trade frequency rather than sustainable edge. To validate the strategy, you must run a live paper trading session to gather sufficient data points before risking real capital.

ADDITIONAL METRICS

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