



Backtest #56964 · LPG · EVO_GG1RSISNIP_v339

ROI	Sharpe	Win Rate	Max Drawdown
+49.35%	1.28	66.7%	-20.94%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v339 backtest on LPG shows a strong 49.35% ROI driven by a 66.7% win rate, yet the sample of only three trades severely undermines statistical confidence. A 20.94% maximum drawdown indicates significant volatility exposure that warrants caution before deployment. While the Sharpe ratio of 1.28 suggests efficient risk-adjusted returns, the limited data prevents reliable generalization of performance. The immediate next step is to expand the sample size by running an out-of-sample test on a different time period.

ADDITIONAL METRICS

CAGR	49.35%
Sortino Ratio	1.05
Turnover	7.40x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14939.90