



Backtest #48151 · LPG · EVO_GG1RSISNIP_v1630

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_v1630 strategy on LPG generated a +42.10% ROI but executed only three trades, rendering the Sharpe ratio of 1.14 statistically insignificant. A 21.82% drawdown with a 66.7% win rate suggests the system is prone to sharp losses during low-frequency volatility regimes. The sample size is too small to confirm robustness, so the high return is likely an outlier rather than a sustainable edge. We must run a forward simulation on a larger dataset to validate the risk-adjusted returns before deployment.

ADDITIONAL METRICS

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