



Backtest #48513 · LPG · EVO_GG1RSISNIP_v1634

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_v1634 strategy on LPG generated a 42.10% ROI with a 1.14 Sharpe ratio, driven by a 66.7% win rate, but the results lack statistical significance due to only three total trades. A maximum drawdown of 21.82% highlights substantial volatility risk that cannot be assessed with such a limited sample size. Expanding the backtest to a longer historical period or increasing trade frequency is required to validate the robustness of these returns. Until the sample size grows, the performance metrics remain anecdotal rather than evidence of a stable edge.

ADDITIONAL METRICS

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