



Backtest #48678 · LPG · EVO_GG1RSISNIP_v1095

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_v1095 strategy generated a 42.1% ROI on LPG with a 66.7% win rate, yet the sample size of only three trades renders statistical confidence low. A 21.82% maximum drawdown indicates significant volatility exposure that the current parameters failed to mitigate effectively. While the Sharpe ratio of 1.14 suggests decent risk-adjusted returns, the lack of trade diversity prevents reliable trend validation. We must immediately expand the backtest horizon to at least 50 trades to confirm this alpha before live deployment.

ADDITIONAL METRICS

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