



Backtest #49299 · LPG · EVO_GG1RSISNIP_v374

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_v374 strategy on LPG generated a 42.10% return, yet the sample size of only three trades renders these statistics statistically insignificant and prone to high variance. A Sharpe ratio of 1.14 suggests reasonable risk-adjusted returns, but the 21.82% maximum drawdown indicates substantial volatility exposure not captured by the limited data. The high win rate of 66.7% may reflect survivorship bias rather than robust predictive power given the minimal trade count. We must expand the backtest horizon to include more market cycles to validate the edge before deploying capital.

ADDITIONAL METRICS

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