



Backtest #49777 · LPG · EVO_GG1RSISNIP_v1192

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_v1192 strategy on LPG generated a strong 42.1% ROI with a 66.7% win rate, yet the sample size of only three trades renders the 1.14 Sharpe ratio statistically insignificant. A 21.82% maximum drawdown indicates high volatility exposure that is not adequately captured by such a small dataset. The performance appears robust on paper, but the lack of trade frequency prevents any reliable assessment of strategy stability under normal market conditions. We must expand the backtest horizon or adjust parameters to generate sufficient trade data before deploying live capital.

ADDITIONAL METRICS

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