



Backtest #50048 · LPG · EVO_GG1RSISNIP_v1332

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_v1332 strategy on LPG generated a 42.10% ROI with a 66.7% win rate, but the sample size of only three trades renders these metrics statistically unreliable. A 21.82% maximum drawdown suggests significant volatility exposure that the limited data cannot fully characterize. While the Sharpe ratio of 1.14 hints at reasonable risk-adjusted returns, the low trade frequency prevents any confident assessment of strategy robustness. Running a longer historical backtest with diversified entry filters is the necessary next step to validate performance 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