



Backtest #50111 · LPG · EVO_GG1RSISNIP_v1381

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_v1381 strategy on LPG generated a +42.10% ROI with a 66.7% win rate, yet the statistical significance is negligible given only three trades. While the Sharpe ratio of 1.14 suggests reasonable risk-adjusted returns, the 21.82% maximum drawdown exposes severe instability in a sample too small to validate consistency. A positive outcome could easily be noise rather than a replicable edge, making any confidence in forward performance premature. The immediate next step is to expand the lookback period to generate a larger trade sample 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