



Backtest #50944 · LPG · EVO_GG1RSISNIP_v226

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v226 backtest on LPG showed a 36.29% ROI and a 66.7% win rate, yet a sample size of only three trades renders these statistics statistically insignificant. A 21.82% maximum drawdown highlights substantial volatility risk that the current data cannot adequately measure or predict. The Sharpe ratio of 1.04 suggests reasonable risk-adjusted returns, but the lack of historical depth prevents reliable confidence in the strategy's robustness. We must expand the test dataset significantly before deploying live capital or drawing definitive conclusions about the model's viability.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73