



Backtest #51511 · LPG · EVO_GG1RSISNIP_v389

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_v389 backtest on LPG shows a 36.29% ROI with a 1.04 Sharpe ratio, yet the 66.7% win rate is statistically insignificant due to only three executed trades. A maximum drawdown of 21.82% indicates substantial volatility risk that the sample size cannot adequately quantify. Consequently, these metrics reflect a theoretical projection rather than a validated performance track record. We must expand the sample size before drawing any conclusions on strategy robustness or risk parameters.

ADDITIONAL METRICS

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