



Backtest #52920 · LPG · EVO_GG1RSISNIP_v1382

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1382 backtest on LPG shows a +41.35% ROI and a 66.7% win rate, yet the sample size of only three trades renders these metrics statistically insignificant. A 21.82% maximum drawdown indicates high volatility exposure relative to the short history, while a Sharpe ratio of 1.13 is promising but unreliable without more data points. We cannot confirm strategy robustness or true risk-adjusted performance until we expand the test horizon to capture different market regimes. Next, we must re-run the simulation with adjusted parameters or a longer lookback period to validate if these results replicate consistently.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63