



Backtest #56103 · LPG · EVO_GG1RSISNIP_v891

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_v891 strategy delivered a 41.35% ROI on LPG with a 1.13 Sharpe ratio, yet a 66.7% win rate is statistically meaningless across only three trades. A maximum drawdown of 21.82% exposes significant tail risk that current metrics fail to capture. The sample size is far too small to confirm robustness or calculate true expectancy. I must run a forward test with adjusted volatility filters before deploying live capital.

ADDITIONAL METRICS

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