



Backtest #36826 · LPG · EVO_GG1RSISNIP_v251

ROI	Sharpe	Win Rate	Max Drawdown
+34.46%	0.99	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v251 strategy on LPG achieved a +34.46% ROI with a 66.7% win rate, yet the 21.82% max drawdown highlights extreme volatility risk. A Sharpe ratio of 0.99 suggests returns are not sufficiently risk-adjusted for institutional standards. The sample size of only three trades creates a high degree of statistical noise that invalidates any confidence in these metrics. Consequently, expanding the testing period to capture more market cycles is the mandatory next step before live deployment.

ADDITIONAL METRICS

CAGR	34.46%
Sortino Ratio	0.81
Turnover	7.31x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13450.13