



Backtest #47099 · LPG · EVO_GG1RSISNIP_v1604

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1604 backtest on LPG shows a strong 42.1% ROI with a 66.7% win rate, driven by three profitable entries. However, the max drawdown of 21.82% indicates significant volatility exposure, which is unacceptable for a strategy with only three total trades. Statistical confidence is non-existent at this sample size, making the Sharpe ratio of 1.14 unreliable for live deployment. We must run a parameter optimization study to improve entry timing and reduce the frequency of large losses.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40