



Backtest #48247 · LPG · EVO_GG1RSISNIP_v1011

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_v1011 strategy on LPG generated a +42.10% ROI, yet the 66.7% win rate and 1.14 Sharpe ratio are statistically insignificant given only 3 total trades. A maximum drawdown of 21.82% suggests high volatility exposure that requires validation with a larger sample size before deployment. Current performance metrics lack the robustness needed for institutional allocation without further historical testing. The next step is to run an extended backtest on a higher timeframe to confirm trend persistence.

ADDITIONAL METRICS

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