



Backtest #48415 · LPG · EVO_GG1RSISNIP_v1063

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_v1063 strategy on LPG generated a 42.10% return, driven by a 66.7% win rate despite a notable 21.82% maximum drawdown. Statistical confidence remains low given only three trades, making the 1.14 Sharpe ratio volatile and not yet indicative of robust performance. While the final capital grew to \$14,214.40, the high drawdown suggests risk parameters need tightening before scaling. We must expand the sample size through further testing to validate these results and ensure consistency across different market regimes.

ADDITIONAL METRICS

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