



Backtest #49307 · LPG · EVO_GG1RSISNIP_v375

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_v375 strategy on LPG generated a 42.10% ROI with a 1.14 Sharpe ratio, yet the sample of only three trades severely limits statistical confidence in these metrics. A 66.7% win rate is promising but statistically insignificant, while the 21.82% maximum drawdown suggests substantial risk exposure during the few execution windows. The high leverage required to achieve this return amplifies volatility, making the performance highly sensitive to market regime shifts. To validate robustness, we must expand the backtest window to include more market cycles and increase trade frequency data points.

ADDITIONAL METRICS

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