



Backtest #51584 · LPG · EVO_GG1RSISNIP_v905

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v905 strategy on LPG delivered a +36.29% ROI with a 66.7% win rate, though the sample size of only three trades severely limits statistical confidence in these metrics. A maximum drawdown of 21.82% indicates significant volatility risk that the modest Sharpe ratio of 1.04 may not fully capture without more data points. The high return on capital is likely an outlier driven by a few specific entry conditions rather than a robust edge. We must expand the backtest window to validate consistency before deploying this logic to live capital.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73