



Backtest #52435 · LPG · EVO_GG1RSISNIP_v1127

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1127 strategy on LPG generated a +41.35% ROI with a 1.13 Sharpe ratio, yet the 66.7% win rate is statistically insignificant given only three total trades. Such a limited sample size creates high variance risk, where the 21.82% maximum drawdown could easily reverse in live markets. While the final capital grew to \$14,139.63, the lack of trade frequency prevents reliable assessment of strategy robustness. We must execute a longer backtest with at least 50 trades to validate these metrics.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63