



Backtest #57497 · LPG · EVO_GG1RSISNIP_v320

ROI	Sharpe	Win Rate	Max Drawdown
+46.76%	1.23	66.7%	-20.33%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v320 strategy on LPG achieved a 46.76% ROI with a 1.23 Sharpe, yet the 66.7% win rate and 20.33% drawdown are statistically insignificant due to only three trades. Such a small sample size creates high variance, rendering the positive returns an outlier rather than a robust alpha signal. Confidence in the strategy's consistency is low because the model has not survived sufficient market cycles. We must expand the backtest horizon or adjust parameters to generate a larger trade dataset before deploying live capital.

ADDITIONAL METRICS

CAGR	46.76%
Sortino Ratio	1.01
Turnover	7.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14680.80