



Backtest #5937 · LPG · EVO_GG1RSISNIP_v1644

ROI	Sharpe	Win Rate	Max Drawdown
+24.95%	0.94	66.7%	-28.96%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1644 strategy generated a 24.95% ROI and 66.7% win rate for LPG, yet the Sharpe ratio of 0.94 is mediocre given the 28.96% max drawdown. This performance is statistically negligible because the sample size of only three trades fails to establish any meaningful edge or confidence. The high drawdown relative to the limited trade count suggests significant tail risk that is currently unquantified. To validate viability, you must execute a rigorous backtest spanning a broader LPG dataset to increase statistical power.

ADDITIONAL METRICS

CAGR	24.95%
Sortino Ratio	0.74
Turnover	7.35x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12498.91