



Backtest #36833 · LPG · EVO_GG1RSISNIP_v11

ROI	Sharpe	Win Rate	Max Drawdown
+34.46%	0.99	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v11 strategy delivered +34.46% ROI on LPG with a 66.7% win rate, yet the Sharpe ratio of 0.99 indicates moderate risk adjustment. Max drawdown of 21.82% suggests significant volatility exposure that the edge did not fully offset. With only 3 trades executed, the sample size is statistically insufficient to validate the robustness of the signal logic. Confidence in these results is low due to the limited trade count, which inflates variance metrics artificially. The next step is to run a longer backtest or optimize parameters to generate a higher trade frequency before live deployment.

ADDITIONAL METRICS

CAGR	34.46%
Sortino Ratio	0.81
Turnover	7.31x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13450.13