



Backtest #38623 · LPG · EVO_GG1RSISNIP_v923

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v923 strategy on LPG generated a 40.41% return with a robust 66.7% win rate, yet the statistical validity is critically compromised by only three total trades. While the 1.10 Sharpe ratio suggests reasonable risk-adjusted returns, the 21.82% maximum drawdown indicates significant volatility exposure that was not adequately smoothed by the small sample size. Confidence in these metrics is low, as the results could easily be an outlier sequence rather than a repeatable edge. We must increase data granularity or extend the backtest window to validate performance consistency before considering live deployment.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47