



Backtest #39364 · LPG · EVO_GG1RSISNIP_v1183

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_v11833 strategy on LPG generated a 40.41% return, but statistical significance is critically compromised by only three total trades. A win rate of 66.7% and 21.82% drawdown cannot be trusted without a larger sample size to filter noise. The 1.10 Sharpe ratio suggests mediocre risk-adjusted returns relative to the volatility observed. Immediate next step is to run a longer historical backtest with adjusted parameters to validate if this alpha persists.

ADDITIONAL METRICS

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