



Backtest #45839 · LPG · EVO_GG1RSISNIP_v975

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_v975 strategy on LPG generated a +40.41% return, yet the statistical significance is negligible with only three total trades executed. The 66.7% win rate and 1.10 Sharpe ratio suggest potential edge, but the 21.82% maximum drawdown highlights substantial volatility risk given the small sample size. We must treat these results as exploratory rather than confirmed performance before scaling capital allocation. Increasing the backtest horizon to capture more market regimes is the mandatory next step to validate the robustness of the signal logic.

ADDITIONAL METRICS

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