



Backtest #48314 · LPG · EVO_GG1RSISNIP_v1030

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1030 strategy shows a 42.10% return on LPG with a 1.14 Sharpe ratio, yet the 66.7% win rate is statistically unreliable given only three executed trades. A maximum drawdown of 21.82% indicates significant volatility risk that the small sample size fails to capture, making any performance claim premature. We lack sufficient data points to confirm strategy robustness or rule out random noise driving the results. The immediate next step is to run a longer backtest on expanded historical data to validate these signals across multiple market regimes.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40