



Backtest #48117 · LPG · EVO_GG1RSISNIP_v983

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_v983 strategy on LPG shows a 42.10% return with a 1.14 Sharpe ratio, but the 66.7% win rate is statistically insignificant due to only three trades. The 21.82% maximum drawdown suggests high volatility exposure that the small sample size fails to contextualize. A robust conclusion is impossible without expanding the test horizon to capture different market regimes. The next step is to optimize entry parameters or increase the lookback period to validate these results.

ADDITIONAL METRICS

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