



Backtest #48182 · LPG · EVO_GG1RSISNIP_v988

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_v988 strategy on LPG generated a +42.10% return, yet statistical significance is critically low with only three trades executed. A 66.7% win rate and Sharpe ratio of 1.14 suggest edge, but the 21.82% maximum drawdown reveals substantial volatility risk in a tiny sample. This performance cannot be reliably generalized to live markets without a larger dataset to confirm consistency. The next step is to expand the backtesting window or adjust entry filters to increase trade frequency and validate robustness.

ADDITIONAL METRICS

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