



Backtest #49582 · LPG · EVO_GG1RSISNIP_v114

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_v114 strategy on LPG delivered a +42.10% return with a 1.14 Sharpe ratio, though the 21.82% peak drawdown suggests significant volatility exposure. With only three trades executed, the 66.7% win rate lacks statistical significance and cannot reliably predict future performance. This sample size is too small to confirm the robustness of the signal logic against varying market regimes. A prudent next step is to expand the backtest window to gather sufficient trade data for a statistically valid confidence interval.

ADDITIONAL METRICS

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