



Backtest #48179 · 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 the statistical significance is critically low due to only 3 total trades. While the 66.7% win rate and 1.14 Sharpe ratio suggest potential edge, the 21.82% maximum drawdown indicates substantial volatility risk that cannot be properly assessed with such a small sample size. The performance is likely driven by a few outlier positions rather than a robust repeatable alpha. We must expand the backtest window or adjust parameters to increase trade frequency before deploying live capital.

ADDITIONAL METRICS

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