



Backtest #34082 · LPG · EVO_GG1RSISNIP_v1487

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1487 strategy delivered a 39.93% return on LPG, driven by a 66.7% win rate, yet the statistical confidence is negligible due to only three total trades. While the risk-adjusted returns and Sharpe ratio of 1.10 appear favorable, the maximum drawdown of 21.86% combined with this small sample size masks significant variance risk. A single outlier trade could easily reverse these apparent gains, making the performance metrics unreliable for live deployment. We must expand the backtest window or adjust parameters to generate a robust sample before considering this approach viable.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51