



Backtest #34566 · LPG · EVO_GG1RSISNIP_v1088

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_v1088 backtest on LPG shows a +39.93% ROI driven by a 66.7% win rate, yet the statistical significance is critically low due to only three trades. While the 1.10 Sharpe ratio suggests acceptable risk-adjusted returns, a 21.86% maximum drawdown indicates substantial volatility that cannot be reliably modeled without a larger sample size. This high variance combined with insufficient trade volume makes the performance highly sensitive to single-event luck rather than robust strategy edges. We must execute a live paper trading session with minimum 100 trades to validate the stability of these metrics before considering capital allocation.

ADDITIONAL METRICS

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