



Backtest #37881 · LPG · EVO_GG1RSISNIP_v61

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v61 strategy on LPG generated a +40.41% ROI with a 1.10 Sharpe ratio, yet the 21.82% drawdown and 66.7% win rate are statistically insignificant given only three executed trades. While the high win rate suggests a robust entry filter, the extreme volatility and low trade count prevent any reliable assessment of risk-adjusted performance under normal market conditions. The sample size is too small to validate the strategy's consistency or confirm whether the drawdown is a systemic flaw or an outlier event. Before deploying live capital, you must expand the backtest window or introduce walk-forward analysis to ensure the results are not a statistical fluke. The next step is to run a new simulation with a minimum of 50 trades to

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47