



Backtest #41247 · LPG · EVO_GG1RSISNIP_v1565

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_v1565 backtest on LPG shows a +40.41% return, yet the statistical significance is critically low due to only 3 total trades. A win rate of 66.7% combined with a 21.82% maximum drawdown indicates high volatility that cannot be validated by this sparse sample size. The 1.10 Sharpe ratio suggests moderate risk-adjusted returns, but the data is insufficient to confirm strategy robustness. We must expand the test horizon or increase trade frequency to generate a reliable equity curve before deployment.

ADDITIONAL METRICS

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