



Backtest #41333 · LPG · EVO_GG1RSISNIP_v1567

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_v1567 strategy on LPG shows a nominal 40.41% gain, yet the sample size of only three trades renders any performance conclusion statistically insignificant. A 66.7% win rate is misleading without volume, as the 21.82% drawdown suggests high volatility exposure typical of early-stage optimization. The 1.10 Sharpe ratio indicates mediocre risk-adjusted returns relative to the capital risked, failing to confirm robustness. Immediate next steps require expanding the test period to validate whether recent outperformance is a data artifact or a genuine edge.

ADDITIONAL METRICS

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