



Backtest #46971 · LPG · EVO_GG1RSISNIP_v896

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v896 shows strong returns with a 1.14 Sharpe ratio, yet the 21.82% drawdown and only three trades create significant statistical uncertainty. A high win rate of 66.7% is misleading when the sample size is too small to confirm strategy robustness or avoid overfitting. The extreme volatility in LPG likely drove these erratic gains, but the lack of trade frequency prevents reliable risk assessment. We must expand the backtest window or reduce the strategy parameters to generate enough data points for a statistically valid conclusion before deployment.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40