



Backtest #48126 · LPG · EVO_GG1RSISNIP_v986

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 EVO_GG1RSISNIP_v986 strategy on LPG generated a +42.10% return, but the 66.7% win rate rests on only 3 trades, rendering the Sharpe ratio of 1.14 statistically insignificant. A 21.82% drawdown combined with such low trade frequency suggests high volatility exposure rather than consistent alpha generation. Without a larger sample size, these metrics are prone to overfitting and do not confirm robustness across market regimes. To validate the strategy, you must run a backtest with expanded parameters or increased trade frequency to gather sufficient data points.

ADDITIONAL METRICS

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