



Backtest #48431 · LPG · EVO_GG1RSISNIP_v1066

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_v1066 strategy on LPG shows a 42.10% return with a 66.7% win rate, yet the statistical validity is critically weak due to only three total trades. A maximum drawdown of 21.82% indicates significant volatility exposure that the small sample size fails to adequately capture or smooth. While the Sharpe ratio of 1.14 suggests risk-adjusted performance, such a metric is unreliable when derived from such limited data points. The lack of trade frequency prevents a robust assessment of the strategy's resilience across different market conditions. The immediate next step is to expand the backtesting horizon to accumulate at least 100 trades before deploying live capital.

ADDITIONAL METRICS

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