



Backtest #48729 · LPG · EVO_GG1RSISNIP_v1102

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_v1102 strategy generated a 42.1% return on LPG, but the statistical validity is critically weak due to only three executed trades. While the 1.14 Sharpe ratio and 66.7% win rate suggest a profitable edge, such a small sample size creates high variance and prevents any meaningful assessment of robustness. The 21.82% maximum drawdown indicates significant risk exposure that could easily expand with more market data. You must expand the testing window or adjust parameters to accumulate sufficient trade history 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