



Backtest #49190 · LPG · EVO_GG1RSISNIP_v256

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_v256 strategy generated a 42.1% return on LPG, but the 21.8% drawdown and single-digit trade count create significant statistical uncertainty. The high win rate of 66.7% suggests robustness, yet the low trade frequency limits the Sharpe ratio's reliability as a performance metric. With only three trades, the results may reflect outlier luck rather than a sustainable edge. We must expand the sample size through extended backtesting or live paper trading to validate the strategy 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