



Backtest #49410 · LPG · EVO_GG1RSISNIP_v1588

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_v1588 strategy generated a +42.10% return on LPG with a 1.14 Sharpe ratio, yet the sample size of only three trades creates severe statistical insignificance. A 66.7% win rate and 21.82% maximum drawdown are highly volatile metrics that cannot be trusted as robust indicators of future performance. The strategy clearly captured a specific price move but lacks the trade volume required to confirm its reliability under different market conditions. We must expand the backtest window or adjust entry filters to generate a statistically significant dataset 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