



Backtest #49727 · LPG · EVO_GG1RSISNIP_v944

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_v944 strategy on LPG shows a +42.10% ROI with a 66.7% win rate, yet the sample of only 3 trades renders the Sharpe ratio of 1.14 statistically insignificant. A maximum drawdown of 21.82% indicates that the single losing trade had a disproportionate impact on equity, suggesting high volatility or poor loss mitigation in this specific regime. We cannot infer robust performance from such a sparse dataset, as results are likely driven by luck rather than edge. Next, re-run the backtest with a larger lookback period or adjust filters to generate a minimum of 50 executed trades for reliable risk assessment.

ADDITIONAL METRICS

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