



Backtest #50132 · LPG · EVO_GG1RSISNIP_v1384

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_v1384 backtest on LPG shows a promising +42.10% ROI driven by a 66.7% win rate, yet the statistical significance is critically low with only three trades executed. A maximum drawdown of 21.82% suggests that the strategy's downside risk is poorly defined on this tiny sample size, making the 1.14 Sharpe ratio unreliable for institutional adoption. While the positive return indicates potential alpha, the narrow data window prevents any confident assessment of the strategy's robustness across varying market regimes. Immediate next step is to expand the backtest horizon to at least 100 trades to validate consistency and recalibrate stop-loss logic.

ADDITIONAL METRICS

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