



Backtest #50138 · LPG · EVO_GG1RSISNIP_v1388

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_v1388 strategy delivered a 42.1% return on LPG with a 66.7% win rate, yet the mere three trades executed render the 1.14 Sharpe ratio statistically insignificant and the 21.82% drawdown highly volatile. While the positive ROI suggests potential efficacy, the minimal sample size prevents any reliable assessment of strategy robustness or risk-adjusted performance. We cannot validate the alpha generation or confirm the stability of the entry logic without a larger dataset to smooth out variance. The immediate next step is to extend the backtest horizon to accumulate at least one hundred trades before drawing any operational conclusions.

ADDITIONAL METRICS

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