



BACKTEST REPORT

Backtest #50150 · LPG · EVO_GG1RSISNIP_v1394

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1394 strategy on LPG shows a strong nominal return of 42.10% driven by aggressive sizing, yet the statistical validity is weak with only three trades. A win rate of 66.7% suggests potential edge, but the 21.82% drawdown indicates significant vulnerability to adverse streaks that small samples cannot smooth. The Sharpe ratio of 1.14 is moderate, implying returns are not sufficiently risk-adjusted to justify the observed volatility in a live environment. Confidence in this performance metric is low due to the high variance inherent in such a small dataset. We must expand the backtest horizon or adjust parameters to generate a larger sample size 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