



BACKTEST REPORT

Backtest #51441 · LPG · EVO_GG1RSISNIP_v297

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v297 strategy on LPG generated a 36.29% ROI with a respectable 1.04 Sharpe ratio, but a 21.82% drawdown and only three total trades reveal severe undercapitalization and lack of statistical confidence. The win rate of 66.7% suggests potential, yet such high volatility relative to the small sample size makes the results unreliable for live deployment. We cannot distinguish between genuine alpha and random noise without a significantly larger dataset to smooth out variance. The next step is to backtest this strategy over a longer historical period to validate performance across multiple market regimes.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73