



Backtest #56049 · LPG · EVO_GG1RSISNIP_v194

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v194 strategy on LPG generated a nominal 41.35% return, yet the statistical validity is critically weak due to only three executed trades. A win rate of 66.7% and positive Sharpe ratio of 1.13 appear promising on paper, but the extreme 21.82% drawdown indicates significant downside risk not yet captured by small sample bias. We cannot confidently infer robust alpha without expanding the trade history to at least 50 iterations to validate consistency. The immediate next step is to run a longer backtest window to assess performance stability across different market regimes.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63