



Backtest #57509 · LPG · EVO_GG1RSISNIP_v323

ROI	Sharpe	Win Rate	Max Drawdown
+46.76%	1.23	66.7%	-20.33%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v323 strategy on LPG generated a 46.76% return with a 66.7% win rate, yet a mere three trades renders the 1.23 Sharpe ratio statistically insignificant. A 20.33% drawdown on such a sparse sample suggests high volatility rather than sustainable risk, as outlier performance skews the equity curve. Confidence in these results is negligible; a single loss could erase the entire capital, making the apparent efficiency an artifact of low trade frequency. We must expand the backtest window or adjust entry filters to generate a robust dataset before deploying live capital.

ADDITIONAL METRICS

CAGR	46.76%
Sortino Ratio	1.01
Turnover	7.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14680.80