



Backtest #48097 · LPG · EVO_GG1RSISNIP_v972

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_v972 strategy shows a 42.10% return on LPG with a 66.7% win rate, yet the statistical significance is critically low due to only three executed trades. A maximum drawdown of 21.82% suggests high volatility exposure that the current sample size cannot adequately buffer or validate. While the Sharpe ratio of 1.14 indicates a reasonable risk-adjusted profile, the minimal trade history makes the performance metrics highly susceptible to overfitting. The next concrete step is to expand the backtest window to generate a robust sample of at least 50 trades for reliable confidence intervals.

ADDITIONAL METRICS

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