



Backtest #48465 · LPG · EVO_GG1RSISNIP_v1073

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_v1073 backtest on LPG generated a 42.10% ROI with a 1.14 Sharpe ratio, driven by three trades that achieved a 66.7% win rate despite a 21.82% peak drawdown. However, the sample size of only three trades creates severe statistical noise, making the strategy's apparent efficacy unreliable for institutional deployment. While the profit factor suggests momentum sensitivity, the sharp drawdown indicates poor risk control during adverse market phases. Next, expand the dataset by increasing the lookback period or reducing trade frequency to validate consistency before live allocation.

ADDITIONAL METRICS

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