



Backtest #51066 · LPG · EVO_GG1RSISNIP_v447

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

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v447 backtest on LPG delivered a +36.29% return, yet the statistical significance is negligible due to only three trades. A 66.7% win rate appears robust initially but is highly unreliable with such a small sample size, and the 21.82% drawdown suggests volatility concentration in few positions. While the positive Sharpe ratio of 1.04 indicates risk-adjusted efficiency on paper, the strategy lacks the trade volume needed to confirm robustness. We must expand the parameter search or increase the data window to validate this performance before considering live deployment.

ADDITIONAL METRICS

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