



Backtest #52668 · LPG · EVO_GG1RSISNIP_v1287

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_v1287 backtest on LPG shows a 41.35% return with a 1.13 Sharpe, yet the 66.7% win rate and 21.82% drawdown are statistically insignificant due to only three total trades. Such a low sample size renders performance metrics unreliable and prevents any confident inference of strategy robustness. The high drawdown relative to the short trade history suggests potential volatility issues that have not been properly stress-tested. Before deployment, the strategy requires extensive parameter optimization and a much larger sample size to validate its risk-adjusted returns. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

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