



Backtest #52924 · LPG · EVO_GG1RSISNIP_v1388

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_v1388 backtest on LPG delivered a 41.35% ROI, yet the statistical significance is critically weak due to only three executed trades. A win rate of 66.7% and a Sharpe ratio of 1.13 appear promising, but the 21.82% maximum drawdown exposes severe volatility risk with insufficient historical depth. Relying on such a small sample size creates high uncertainty regarding the strategy's true alpha and resilience across different market regimes. We must expand the test period or adjust parameters to generate a larger trade count before deploying real capital.

ADDITIONAL METRICS

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