



Backtest #46705 · LPG · EVO_GG1RSISNIP_v36

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_v36 strategy on LPG achieved a +42.10% return, yet the statistical confidence is negligible given only three total trades. A win rate of 66.7% masks extreme volatility, evidenced by a 21.82% maximum drawdown that suggests poor risk-adjusted performance relative to the small sample size. While the Sharpe ratio of 1.14 indicates positive risk-adjusted returns, such a metric is unreliable without sufficient trade history to smooth out outliers. The primary weakness is the lack of robustness verification against unseen market regimes due to the minimal trade count. The next step is to expand the backtest window or adjust parameters to generate a larger dataset before deploying live capital.

ADDITIONAL METRICS

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