



Backtest #48497 · LPG · EVO_GG1RSISNIP_v1077

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_v1077 strategy on LPG generated a +42.10% return, yet the 21.82% maximum drawdown and only three trades reveal a statistically insignificant sample size. A Sharpe ratio of 1.14 suggests a reasonable risk-adjusted profile, but the low trade count prevents any meaningful assessment of strategy robustness or consistency. The high win rate of 66.7% is likely an artifact of overfitting or extreme luck rather than a sustainable edge in the market. Consequently, no confident conclusion can be drawn about the strategy's viability without further data. The immediate next step is to run a longer backtest over at least one full market cycle to validate these preliminary figures.

ADDITIONAL METRICS

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