



Backtest #48880 · LPG · EVO_GG1RSISNIP_v1141

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_v1141 strategy on LPG generated +42.10% returns, yet the statistical validity is critically low due to only three executed trades. While the 66.7% win rate and 1.14 Sharpe ratio are positive, the extreme 21.82% drawdown indicates significant volatility risk unsupported by such a small sample size. We cannot confidently attribute performance to strategy efficacy rather than random luck with this limited data. A primary next step is expanding the backtest period to generate at least one hundred trades before considering live deployment.

ADDITIONAL METRICS

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