



Backtest #50167 · LPG · EVO_GG1RSISNIP_v1411

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_v1411 strategy on LPG generated a +42.10% return with a 1.14 Sharpe ratio, yet the statistical significance is critically undermined by only three total trades. While the 66.7% win rate and shallow 21.82% maximum drawdown suggest robustness, such a small sample size introduces high variance risk that renders the performance unreliable for institutional deployment. The strategy lacks the trade frequency needed to validate its edge or smooth out execution noise effectively. We must increase the historical lookback period or adjust entry filters to generate sufficient trade data for a meaningful equity curve analysis.

ADDITIONAL METRICS

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