



Backtest #51693 · LPG · EVO_GG1RSISNIP_v23

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v23 strategy generated a 36.29% return on LPG, but extreme volatility is evident with only three trades executed. A win rate of 66.7% offers no statistical confidence due to the insufficient sample size, which invalidates the observed 21.82% drawdown as a reliable risk metric. The 1.04 Sharpe ratio suggests marginal risk-adjusted performance that could easily reverse with more market data. We must reject this signal as actionable and instead backtest on a higher frequency or longer historical period to validate robustness.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73