



Backtest #52287 · LPG · EVO_GG1RSISNIP_v1029

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1029 backtest on LPG delivered a 41.35% return with a 66.7% win rate, driven by just three high-impact trades. The 1.13 Sharpe ratio indicates acceptable risk-adjusted returns, yet the 21.82% maximum drawdown signals substantial volatility exposure. Statistical confidence remains low given the tiny sample size of three trades, which renders the metrics highly sensitive to single outliers. Consequently, the strategy lacks robustness for live deployment without significant parameter validation or walk-forward analysis. The immediate next step is to expand the lookback period and increase trade frequency to verify if this performance holds under broader market conditions.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63