



Backtest #52814 · LPG · EVO_GG1RSISNIP_v1334

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_v1334 strategy generated a 41.35% return on LPG, yet the 3-trade sample size renders the 66.7% win rate statistically insignificant. A Sharpe ratio of 1.13 suggests reasonable risk-adjusted returns, but the 21.82% drawdown indicates high volatility that could erode gains during live conditions. Confidence in these metrics is low due to insufficient data points to validate consistency or identify regime dependence. We must expand the backtest horizon or adjust parameters to generate a larger trade sample before deployment.

ADDITIONAL METRICS

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