



Backtest #49007 · LPG · EVO_GG1RSISNIP_v1161

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_v1161 strategy generated a 42.10% return on LPG, but the sample size of only three trades severely limits statistical confidence. While the 66.7% win rate and 1.14 Sharpe ratio suggest efficiency, the 21.82% max drawdown indicates significant volatility exposure. This performance is likely noise rather than a robust alpha signal given the lack of diversification across market conditions. We must expand the backtest horizon or adjust entry filters to validate if this edge persists beyond a few lucky occurrences.

ADDITIONAL METRICS

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