



Backtest #52592 · LPG · EVO_GG1RSISNIP_v1236

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_v1236 backtest on LPG generated a 41.35% return with a 1.13 Sharpe ratio, yet the strategy is statistically insignificant due to only three executed trades. A 21.82% maximum drawdown alongside a 66.7% win rate suggests a fragile edge that lacks robustness under broader market conditions. We cannot trust these metrics as representative of live performance without a significantly larger sample size. The next step is to retrain or adjust the entry filters to increase trade frequency and validate the strategy across different market regimes.

ADDITIONAL METRICS

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