



Backtest #39713 · LPG · EVO_GG1RSISNIP_v1284

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1284 strategy generated a +40.41% return on LPG with a 1.10 Sharpe ratio, yet the 21.82% drawdown and only three trades severely limit statistical confidence. A win rate of 66.7% appears robust but is mathematically unreliable given such a small sample size. The high volatility suggests the entry logic captures momentum but lacks sufficient filtering to prevent deep losses during corrections. We must expand the backtest lookback period to validate whether this performance is repeatable or a statistical outlier.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47