



Backtest #39718 · LPG · EVO_GG1RSISNIP_v1286

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_v1286 strategy generated a 40.41% return on LPG, but the sample size of only three trades renders the 66.7% win rate statistically insignificant for institutional deployment. A 21.82% maximum drawdown combined with a moderate 1.10 Sharpe ratio indicates high variance and a lack of robust risk adjustment relative to the capital exposure. Confidence in this result is negligible given the limited data points, which likely reflects parameter overfitting rather than a sustainable edge. The immediate next step is to expand the backtest window to capture at least 100 trades and validate performance across multiple market regimes before live deployment.

ADDITIONAL METRICS

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