



Backtest #50108 · LPG · EVO_GG1RSISNIP_v1374

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_v1374 strategy generated a 42.10% return on LPG, driven by a 66.7% win rate and a positive Sharpe ratio of 1.14. However, the sample size of only three trades renders these metrics statistically insignificant and prone to extreme variance. The 21.82% maximum drawdown indicates substantial tail risk that was not properly penalized in the original signal logic. Before deploying real capital, you must increase the lookback period or adjust entry filters to validate performance across more market cycles. Run a new backtest with expanded parameters to confirm if this edge holds under broader conditions.

ADDITIONAL METRICS

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