



Backtest #52410 · LPG · EVO_GG1RSISNIP_v1639

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_v1639 strategy delivered a 41.35% return on LPG, yet the statistical confidence is negligible due to only three executed trades. A win rate of 66.7% and a 1.13 Sharpe ratio suggest potential edge, but the 21.82% maximum drawdown indicates significant volatility exposure that a small sample cannot quantify. Relying on such limited data points risks overfitting to noise rather than capturing genuine market inefficiencies. We must expand the testing horizon with varied market regimes before deploying capital at scale.

ADDITIONAL METRICS

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