



Backtest #52590 · LPG · EVO_GG1RSISNIP_v1232

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_v1232 strategy generated a 41.35% return on LPG with a 1.13 Sharpe ratio, but the 66.7% win rate is statistically insignificant given only three total trades. The 21.82% maximum drawdown indicates substantial volatility exposure that contradicts the modest risk-adjusted return profile. Without additional trade data, we cannot validate the strategy's robustness or confirm whether the results represent genuine alpha or random noise. The next step is to expand the backtesting window or adjust entry thresholds to generate a larger sample size before deploying live capital.

ADDITIONAL METRICS

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