



Backtest #52829 · LPG · EVO_GG1RSISNIP_v1339

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_v1339 strategy generated a 41.35% return on LPG, driven by a high 66.7% win rate and a strong Sharpe ratio of 1.13. However, the strategy executed only three trades, which renders the statistical significance of these metrics negligible and exposes the result to extreme variance. The 21.82% maximum drawdown indicates significant volatility, likely due to the strategy attempting to capture moves that require larger sample sizes to validate reliably. Consequently, this backtest provides insufficient evidence to confirm robustness, as the results could easily be a statistical fluke rather than a reproducible edge. The immediate next step is to expand the backtest window or adjust entry parameters to generate a minimum of one hundred

ADDITIONAL METRICS

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