



Backtest #53029 · LPG · EVO_GG1RSISNIP_v1459

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_v1459 strategy delivered a +41.35% return for LPG, yet the sample size of only three trades renders the 66.7% win rate statistically insignificant. A 21.82% maximum drawdown suggests high volatility exposure that contradicts the modest 1.13 Sharpe ratio, indicating potential overfitting to noise rather than robust alpha. Without more data points, we cannot confidently attribute success to the strategy's logic versus random market variance. The immediate next step is to stress-test this setup across multiple market regimes to validate performance beyond this single instance.

ADDITIONAL METRICS

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