



Backtest #49314 · LPG · EVO_GG1RSISNIP_v276

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_v276 strategy delivered a 42.10% return on LPG, but the 66.7% win rate and 21.82% drawdown are statistically unreliable given only three trades. A Sharpe of 1.14 suggests modest risk-adjusted performance, yet the minimal sample size makes these metrics prone to extreme variance and overfitting. We lack sufficient data to confirm robustness against different market regimes or volatility shifts. The next step is to expand the backtest window or adjust entry filters to generate at least fifty trades for meaningful confidence intervals.

ADDITIONAL METRICS

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