



Backtest #53985 · LPG · EVO_GG1RSISNIP_v1577

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_v1577 backtest on LPG shows a strong 41.35% return and a 1.13 Sharpe ratio, but the strategy is statistically insignificant with only three trades. A 21.82% drawdown alongside a 66.7% win rate suggests the edge relies on low-frequency, high-impact events rather than a robust probabilistic advantage. Confidence in these metrics is negligible given the tiny sample size, meaning current performance is likely variance rather than alpha. The next step is to expand the lookback window to capture more market cycles and validate whether this edge persists.

ADDITIONAL METRICS

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