



Backtest #34489 · LPG · EVO_GG1RSISNIP_v1037

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1037 backtest on LPG achieved a robust +39.93% ROI with a 1.10 Sharpe ratio, yet the 66.7% win rate across only three trades lacks statistical significance for live deployment. A 21.86% maximum drawdown indicates substantial volatility risk that could erode capital in a live environment. We must expand sample size via additional parameter optimizations before validating this strategy under diverse market regimes. Proceeding with a broader walk-forward analysis is the immediate next step to confirm robustness.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51