



Backtest #36503 · LPG · EVO_GG1RSISNIP_v447

ROI	Sharpe	Win Rate	Max Drawdown
+42.44%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v447 strategy generated a 42.44% return on LPG with a 1.14 Sharpe ratio, but the 21.82% drawdown and only three trades reveal statistically insignificant results. High returns here are likely noise rather than alpha, and the low trade frequency makes the win rate of 66.7% unreliable for live deployment. We must expand the sample size through extended backtesting or live paper trading before trusting the risk-adjusted metrics. The next step is to run a robustness test across different market regimes to validate if this performance holds beyond this specific dataset.

ADDITIONAL METRICS

CAGR	42.44%
Sortino Ratio	0.93
Turnover	7.39x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14248.62