



Backtest #38270 · LPG · EVO_GG1RSISNIP_v240

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG strategy EVO_GG1RSISNIP_v240 delivered a 40.41% return with a respectable 1.10 Sharpe, yet the 21.82% drawdown and only three total trades reveal critical fragility. Statistical significance is absent in such a small sample, making the 66.7% win rate and current capital growth unreliable predictors of future performance. The high drawdown suggests a lack of effective downside protection, which poses a severe risk for institutional deployment. You must expand the backtest horizon with more granular data or adjust entry filters to reduce volatility exposure.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47