



Backtest #52318 · LPG · EVO_GG1RSISNIP_v1044

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_v1044 strategy generated a 41.35% return on LPG with a 1.13 Sharpe ratio, yet the 66.7% win rate is statistically insignificant due to only three total trades. A 21.82% maximum drawdown indicates high volatility risk that warrants caution before live deployment. We must expand the sample size through extended backtesting or walk-forward analysis to validate edge reliability. Increasing the lookback period or adding a volatility filter would be prudent next steps to reduce overfitting.

ADDITIONAL METRICS

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