



Backtest #52764 · LPG · EVO_GG1RSISNIP_v1314

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_v1314 strategy generated a +41.35% return on LPG with a 66.7% win rate, yet the statistical significance is negligible due to only three total trades. A 21.82% maximum drawdown coupled with a Sharpe ratio of 1.13 suggests the signal logic lacks robustness against volatility rather than demonstrating consistent alpha generation. We cannot extrapolate these results to future market conditions because the sample size is far too small to filter out random noise or specific outliers. The strategy requires immediate optimization by increasing the backtest timeframe and parameter range to generate a statistically valid equity curve before live deployment.

ADDITIONAL METRICS

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