



Backtest #51205 · LPG · EVO_GG1RSISNIP_v244

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v244 strategy generated a 36.29% return on LPG, yet the 66.7% win rate is statistically insignificant given only three executed trades. A maximum drawdown of 21.82% against a Sharpe ratio of 1.04 indicates high volatility exposure that was not adequately filtered by the entry logic. The sample size is too small to validate the robustness of the signal generation or confirm consistent alpha. We must increase the backtest window or adjust parameters to generate sufficient trade data for reliable statistical inference. Next, re-run the simulation with a wider date range to ensure the strategy performs consistently across different market regimes.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73