



Backtest #52591 · LPG · EVO_GG1RSISNIP_v1233

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 LPG strategy EVO_GG1RSISNIP_v1233 delivered a +41.35% ROI with a 1.13 Sharpe ratio, yet the 66.7% win rate is statistically insignificant given only three trades. A maximum drawdown of 21.82% reveals substantial volatility risk that the short sample size fails to smooth out. Without broader market data, the performance could be a statistical outlier rather than a robust signal. The immediate next step is to expand the backtest window to validate consistency and assess true risk exposure 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