



Backtest #49842 · LPG · EVO_GG1RSISNIP_v1258

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest shows a 42.10% return with a 1.14 Sharpe ratio, yet the 21.82% drawdown and only three trades severely undermine statistical confidence. A sample size of three executions is insufficient to validate the 66.7% win rate or the robustness of the EVO_GG1RSISNIP_v1258 strategy against varying market regimes. While the strategy generated positive alpha, the high volatility suggests the entry logic lacks effective filters for adverse price movements. We must expand the dataset by running a longer historical simulation or adjusting stop-loss parameters to ensure reliability. Re-running the test with a wider date range is the necessary next step to confirm if this performance holds.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40