



Backtest #52154 · LPG · EVO_GG1RSISNIP_v950

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 backtest for EVO_GG1RSISNIP_v950 shows a robust 41.35% ROI with a respectable 1.13 Sharpe ratio, yet the statistical significance is critically undermined by only three total trades. A 21.82% maximum drawdown suggests high volatility exposure that is not adequately smoothed by the current logic over such a short sample. While the 66.7% win rate indicates a directional edge, the lack of trade frequency prevents us from validating consistency or estimating true risk parameters with confidence. We must expand the test period or broaden the parameter search to generate a statistically viable dataset for institutional deployment.

ADDITIONAL METRICS

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