



Backtest #52178 · LPG · EVO_GG1RSISNIP_v963

ROI

+41.35%

Sharpe

1.13

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v963 shows a +41.35% ROI with a 1.13 Sharpe ratio, yet the 66.7% win rate is statistically meaningless given only three trades. A maximum drawdown of 21.82% reveals significant volatility risk that a single-sample test cannot adequately capture or smooth. We must treat these metrics as a preliminary signal rather than a confirmed edge due to the extremely low trade frequency. Increasing the sample size through live simulation or expanding the parameter grid is the critical next step before deployment.

ADDITIONAL METRICS

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