



Backtest #52343 · LPG · EVO_GG1RSISNIP_v1067

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_v1067 shows a 41.35% return driven by just three trades, making the 66.7% win rate statistically unreliable. A 21.82% drawdown indicates significant volatility exposure that the small sample size fails to capture effectively. While the Sharpe ratio of 1.13 suggests decent risk-adjusted returns, the lack of trade diversity prevents any meaningful confidence in the strategy's robustness. Running a deeper backtest with varied market conditions is the necessary next step to validate performance 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