



Backtest #52939 · LPG · EVO_GG1RSISNIP_v1394

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_v1394 shows strong nominal returns but lacks statistical significance due to only three executed trades. While the 1.13 Sharpe ratio and 66.7% win rate suggest robustness, a 21.82% drawdown indicates high volatility relative to the short sample. The strategy likely captured a specific trend regime rather than demonstrating broad market adaptability. To validate the approach, we must expand the simulation period or adjust entry thresholds to generate a larger dataset.

ADDITIONAL METRICS

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