



Backtest #55973 · LPG · EVO_GG1RSISNIP_v261

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_v261 shows a 41.35% return with a 66.7% win rate, yet the statistical significance is negligible given only three trades. A 21.82% max drawdown highlights substantial risk exposure that a small sample size fails to adequately model. While the Sharpe ratio of 1.13 suggests positive risk-adjusted performance, the lack of trade frequency prevents reliable validation of strategy robustness. Next, expand the test across a broader historical period to filter out potential overfitting and assess consistency under varying market regimes.

ADDITIONAL METRICS

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