



BACKTEST REPORT

Backtest #34515 · LPG · EVO_GG1RSISNIP_v1059

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v1059 shows a +39.93% ROI with a 1.10 Sharpe ratio, but the 66.7% win rate is statistically insignificant given only three trades. Such a small sample size renders the drawdown of 21.86% and profitability metrics highly unreliable and prone to overfitting. We cannot validate the strategy's robustness or risk parameters without expanding the trade history. The immediate next step is to run a walk-forward analysis or parameter optimization on a larger dataset to confirm these results are not a statistical fluke.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51