



Backtest #34713 · LPG · EVO_GG1RSISNIP_v1113

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

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v1113 shows a robust 39.93% ROI and a Sharpe ratio of 1.10, yet a mere three trades severely limits statistical significance. The strategy's 66.7% win rate appears promising, but the 21.86% maximum drawdown reveals a high volatility risk inherent in small sample sizes. We must treat these metrics as preliminary indicators rather than predictive confidence before deploying live capital. The next step is to expand the historical lookback window or add filtering criteria to increase trade frequency and validate the risk-adjusted returns.

ADDITIONAL METRICS

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