



Backtest #35991 · LPG · EVO_GG1RSISNIP_v430

ROI	Sharpe	Win Rate	Max Drawdown
+44.16%	1.17	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v430 shows a promising 44% return but lacks statistical confidence due to only three trades. A Sharpe ratio of 1.17 indicates acceptable risk-adjusted performance, yet the 21.86% drawdown suggests vulnerability to volatility spikes. The high win rate of 67% may reflect overfitting rather than robust predictive power in such a small sample. Next, expand the test window to at least 100 trades to validate consistency across different market regimes.

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73