



Backtest #36055 · LPG · EVO_GG1RSISNIP_v333

ROI

+44.16%

Sharpe

1.17

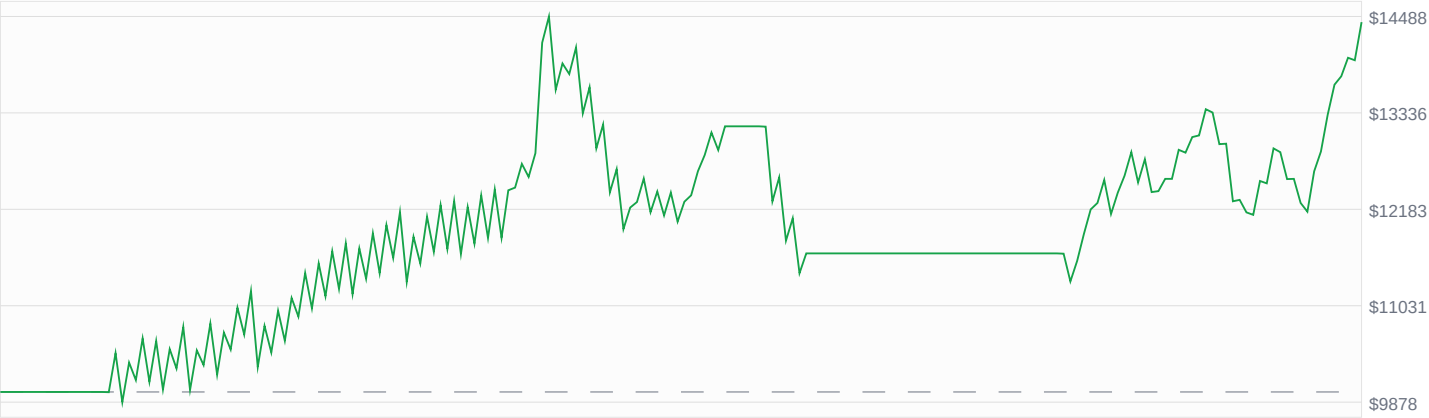
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v333 shows a 44% gain with a 1.17 Sharpe ratio, yet a 21.86% drawdown and only three trades reveal severe statistical insignificance. The strategy captured an outlier move rather than demonstrating robust trend-following capability across a broader sample. Such limited data prevents any reliable assessment of risk or consistency for institutional deployment. We must expand the testing window or adjust filters to increase trade frequency before validation.

ADDITIONAL METRICS

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