



Backtest #37593 · LPG · EVO_GG1RSISNIP_v431

ROI	Sharpe	Win Rate	Max Drawdown
+40.67%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v431 shows strong returns of 40.67% but is statistically unreliable due to only three trades. A win rate of 66.7% masks a significant 21.82% drawdown, indicating poor risk control in volatile conditions. The Sharpe ratio of 1.10 suggests acceptable efficiency, yet the low trade count prevents any robust conclusion on strategy robustness. I recommend expanding the test period or adjusting entry filters to generate sufficient samples before deployment.

ADDITIONAL METRICS

CAGR	40.67%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14070.87