



Backtest #38155 · LPG · EVO_GG1RSISNIP_v30

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v30 shows a 40.41% ROI with a 66.7% win rate, yet the sample size of just three trades severely limits statistical significance. A 21.82% maximum drawdown indicates high volatility exposure that could easily erode gains during normal market noise. While the 1.10 Sharpe ratio suggests reasonable risk-adjusted returns, the lack of trade diversity prevents confident generalization of performance. To validate this strategy, you must expand the testing window to capture at least fifty trades across different market regimes.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47