



Backtest #46611 · LPG · EVO_GG1RSISNIP_v386

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v386 shows a robust 42.1% ROI but lacks statistical significance due to only three total trades. A Sharpe ratio of 1.14 indicates decent risk-adjusted returns, yet the 21.82% maximum drawdown suggests high volatility exposure. The sample size is insufficient to validate the strategy's edge, making the performance results highly sensitive to a single outlier. We must expand the test set by lowering the capital allocation or increasing trade frequency to ensure the strategy is not a fluke. The next step is to run a longer backtest with adjusted parameters to verify the 66.7% win rate across diverse market conditions.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40