



Backtest #48725 · LPG · EVO_GG1RSISNIP_v1099

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_v1099 shows a +42.10% return with a 66.7% win rate, yet the sample of only three trades makes these metrics statistically insignificant. A 21.82% maximum drawdown alongside a Sharpe ratio of 1.14 indicates that while profitability exists, the strategy lacks robustness against volatility. High leverage or tight stop losses likely drove the returns but increased ruin risk due to the small trade count. We must expand the sample size through forward testing or a longer historical window before deploying real capital.

ADDITIONAL METRICS

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