



Backtest #52464 · LPG · EVO_GG1RSISNIP_v1146

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v1146 shows a 41.35% return with a 66.7% win rate, driven by only three trades. A Sharpe ratio of 1.13 indicates reasonable efficiency, yet the 21.82% drawdown highlights significant volatility risk. The statistical sample size of three trades is too small to establish confidence in the strategy's robustness. We must run a longer simulation with adjusted parameters to validate performance before deployment. This approach ensures the strategy can handle broader market conditions beyond a few lucky hits.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63