



Backtest #52656 · LPG · EVO_GG1RSISNIP_v1274

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_v1274 shows a +41.35% return with a Sharpe of 1.13, yet the 66.7% win rate is statistically unreliable given only three trades. A 21.82% drawdown confirms high volatility risk, suggesting the strategy captures large moves but lacks consistency in this sample. Until the sample size expands, the results reflect outlier luck rather than robust edge. We need to deploy the bot live or run a longer simulation to validate performance.

ADDITIONAL METRICS

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