



Backtest #56027 · LPG · EVO_GG1RSISNIP_v87

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_v87 shows strong nominal returns of 41.35% with a 1.13 Sharpe ratio, yet the 21.82% peak drawdown reveals excessive volatility. Statistical significance is critically low due to only 3 executed trades, rendering the 66.7% win rate unreliable. The high variance suggests the strategy lacks robustness for live deployment without further filtering. We must expand the test period or tighten entry conditions to validate performance across different market regimes before risking real capital.

ADDITIONAL METRICS

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