



Backtest #56097 · LPG · EVO_GG1RSISNIP_v59

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_v59 shows a +41.35% ROI with a 1.13 Sharpe ratio, driven by a 66.7% win rate across only three trades. Such a small sample size creates high statistical noise, making the 21.82% drawdown potentially volatile rather than indicative of true risk. The strategy likely captured specific trend moves but lacks robustness for live deployment without more data points. Next, expand the test window to at least 100 trades to validate consistency and stabilize the performance metrics.

ADDITIONAL METRICS

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