



Backtest #56366 · LPG · EVO_GG1RSISNIP_v42

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_v42 shows a 41.35% ROI with a 66.7% win rate, yet the statistical significance is negligible due to only three trades. A 21.82% maximum drawdown exposes substantial volatility risk that the current sample size fails to quantify reliably. While the 1.13 Sharpe ratio suggests positive risk-adjusted returns, the lack of trade volume prevents any meaningful confidence in the strategy's stability. The immediate next step is to run a longer historical simulation with at least 100 trades to validate these metrics under varied market conditions. This approach ensures the observed performance is not merely a result of a few favorable outliers.

ADDITIONAL METRICS

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