



Backtest #56532 · LPG · EVO_GG1RSISNIP_v919

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_v919 shows a 41.35% ROI, but the statistical validity is critically weak due to only three trades. A win rate of 66.7% and a 1.13 Sharpe ratio are misleading without a larger sample size to confirm consistency. The 21.82% maximum drawdown indicates significant volatility risk that was not adequately captured by the short history. We must expand the evaluation window or adjust parameters to generate a robust dataset before operationalizing this strategy.

ADDITIONAL METRICS

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