



Backtest #57073 · LPG · EVO_GG1RSISNIP_v243

ROI	Sharpe	Win Rate	Max Drawdown
+49.35%	1.28	66.7%	-20.94%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v243 shows a 49.35% return driven by just three trades, which severely limits statistical confidence and increases the risk of curve fitting. While the 1.28 Sharpe ratio suggests a decent risk-adjusted profile, the 20.94% maximum drawdown indicates significant exposure during adverse market moves. The low trade count fails to validate robustness, making the 66.7% win rate statistically insignificant for institutional deployment. Re-running the strategy with expanded parameters or a longer lookback period is essential to verify if these results hold under varied market conditions.

ADDITIONAL METRICS

CAGR	49.35%
Sortino Ratio	1.05
Turnover	7.40x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14939.90