



Backtest #51263 · LPG · EVO_GG1RSISNIP_v22

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v22 delivered a 36.29% ROI with a 66.7% win rate, yet the 21.82% drawdown reveals excessive volatility relative to the 1.04 Sharpe ratio. The statistical significance of these metrics is critically weak given only three total trades, rendering the high return largely anecdotal rather than robust. The strategy appears overly sensitive to specific market conditions rather than demonstrating a consistent edge across different market regimes. Immediate next steps involve expanding the sample size through a multi-year backtest or walk-forward analysis to validate the edge before live deployment. This approach ensures that performance stems from a replicable logic rather than a fortunate outlier sequence.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73