



Backtest #34294 · LPG · EVO_GG1RSISNIP_v951

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v951 shows a +39.93% ROI but relies critically on only three trades, which severely limits statistical confidence despite a 66.7% win rate. A 21.86% maximum drawdown indicates significant vulnerability during market stress, and the 1.10 Sharpe ratio suggests returns are not sufficiently risk-adjusted for institutional standards. The sample size is too small to validate strategy robustness or rule out overfitting to specific market conditions. We must expand the equity curve by running a longer historical backtest with adjusted parameters to confirm consistency before live deployment.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51