



Backtest #35724 · LPG · EVO_GG1RSISNIP_v1588

ROI	Sharpe	Win Rate	Max Drawdown
+44.16%	1.17	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v1588 shows a +44.16% ROI with a 66.7% win rate, yet the sample size of only three trades renders the 1.17 Sharpe ratio statistically insignificant. The 21.86% maximum drawdown indicates high volatility sensitivity that is not adequately captured by such a thin equity curve. We cannot yet confirm robustness or calculate true risk-adjusted returns without more data points. The immediate next step is to run a walk-forward analysis with tighter stop-loss parameters to validate performance on a larger dataset before live deployment.

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73