



Backtest #37260 · LPG · EVO_GG1RSISNIP_v324

ROI	Sharpe	Win Rate	Max Drawdown
+39.17%	1.08	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v324 shows a 39.17% ROI but lacks statistical validity with only three trades. A 21.82% drawdown paired with a 1.08 Sharpe ratio indicates high volatility and insufficient risk adjustment for institutional standards. The sample size is too small to confirm the 66.7% win rate or rely on the reported performance metrics. We must expand the historical dataset to validate signal consistency before live deployment.

ADDITIONAL METRICS

CAGR	39.17%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13921.33