



Backtest #38909 · LPG · EVO_GG1RSISNIP_v882

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v882 shows a 40.41% ROI, yet the 66.7% win rate is statistically insignificant due to only three executed trades. A 21.82% maximum drawdown suggests the strategy lacks sufficient risk management buffers under stress. The 1.10 Sharpe ratio indicates marginal risk-adjusted returns that could be noise rather than an edge. We must expand the sample size via forward testing or parameter optimization before deploying capital.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47