



Backtest #38937 · LPG · EVO_GG1RSISNIP_v931

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_v931 shows a 40.41% ROI with a 66.7% win rate, yet the statistical validity is critically weak due to only three executed trades. A 21.82% maximum drawdown combined with a Sharpe ratio of 1.10 suggests high volatility and insufficient risk-adjusted performance for institutional standards. Without a larger sample size, these metrics cannot reliably predict live market behavior or confirm strategy robustness. The next step is to run a forward simulation on live data or expand the backtest window to gather statistically significant trade data.

ADDITIONAL METRICS

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