



Backtest #47016 · LPG · EVO_GG1RSISNIP_v1602

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v1602 generated 42.10% ROI with a 66.7% win rate, yet the 21.82% maximum drawdown and minimal 3 trades severely limit statistical confidence. Such a narrow sample size creates high variance risk where a single outlier trade disproportionately skews performance metrics. The high Sharpe ratio of 1.14 suggests efficient risk-adjusted returns but lacks robustness without more transactional data. We must expand the test period or introduce walk-forward analysis to validate consistency before live deployment.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40