



Backtest #48452 · LPG · EVO_GG1RSISNIP_v1069

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_v1069 shows +42.10% ROI but lacks statistical confidence with only three trades. A 66.7% win rate and 1.14 Sharpe ratio are misleading without sufficient sample size to validate consistency. The 21.82% maximum drawdown indicates significant volatility exposure that must be stress-tested against live market conditions. Expanding the parameter space to generate at least 100 trades is the necessary next step before live deployment. This analysis remains educational and does not constitute financial advice.

ADDITIONAL METRICS

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