



Backtest #46653 · LPG · EVO_GG1RSISNIP_v327

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_v327 shows promising +42.1% returns, yet a mere three trades renders statistical confidence negligible. A 21.82% drawdown paired with a 1.14 Sharpe ratio suggests high volatility and insufficient risk-adjusted performance for institutional deployment. The strategy likely overfitted to a specific market regime given the extremely limited sample size. We must execute a robust walk-forward analysis on expanded datasets before considering live allocation.

ADDITIONAL METRICS

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