



Backtest #49208 · LPG · EVO_GG1RSISNIP_v251

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_v251 shows a 42.10% ROI with a 66.7% win rate, yet the statistical confidence is negligible given only three trades. A 21.82% maximum drawdown is unacceptable for an institutional profile, and the 1.14 Sharpe ratio suggests inconsistent risk-adjusted returns. The sample size is too small to validate the strategy's robustness or confirm the apparent efficacy of the signals. We must expand the historical dataset and optimize entry logic before deployment to ensure the strategy withstands live market volatility.

ADDITIONAL METRICS

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