



Backtest #56448 · LPG · EVO_GG1RSISNIP_v126

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v126 delivered a +41.35% ROI with a 1.13 Sharpe, yet the 66.7% win rate is statistically unreliable given only three trades. A maximum drawdown of 21.82% suggests significant volatility exposure that the small sample size failed to penalize adequately. We cannot generalize performance or confidence intervals with such limited transaction history. The next step is a walk-forward analysis to validate parameter stability across different market regimes.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63