



Backtest #50104 · LPG · EVO_GG1RSISNIP_v1372

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_v1372 shows a 42.10% ROI with a 1.14 Sharpe ratio, yet the 66.7% win rate and 21.82% drawdown lack statistical significance due to only three trades. Such a small sample size prevents reliable inference of strategy robustness or true risk parameters. The high return per trade suggests aggressive sizing or favorable timing rather than consistent alpha generation. We must expand the parameter space or increase the simulation horizon before deploying capital.

ADDITIONAL METRICS

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