



Backtest #50447 · LPG · EVO_GG1RSISNIP_v306

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v306 shows a 36.29% ROI driven by only three trades, rendering the Sharpe ratio of 1.04 statistically meaningless. While the 66.7% win rate suggests some edge, the 21.82% maximum drawdown highlights significant tail risk in a low-sample scenario. We cannot infer robust trend-following behavior from such a thin dataset, and the results likely reflect survivorship bias rather than consistent alpha. The next step is to run a walk-forward analysis on extended historical data to validate signal stability.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73