



Backtest #52242 · LPG · EVO_GG1RSISNIP_v1009

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_v1009 shows a 41.35% ROI, but the strategy executed only three trades, creating a severe sample size limitation that invalidates any statistical confidence in the reported Sharpe ratio of 1.13. While the 66.7% win rate and manageable 21.82% drawdown suggest potential edge, the low trade frequency makes the performance metrics highly susceptible to variance and overfitting. The results are too sparse to declare the strategy robust or suitable for live deployment without significant further validation. We must immediately expand the backtest horizon or increase simulation iterations to gather sufficient data points for a reliable mean reversion analysis.

ADDITIONAL METRICS

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