



Backtest #52341 · LPG · EVO_GG1RSISNIP_v1065

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_v1065 shows a 41.35% ROI with a 1.13 Sharpe, yet the 66.7% win rate and 21.82% drawdown lack statistical significance due to only three total trades. Such a shallow sample size renders the strategy's edge unverifiable and exposes the capital to extreme variance risks. The high return-to-risk ratio suggests a potential alpha, but it is currently an outlier rather than a robust pattern. We must increase trade frequency through parameter tuning or live simulation before deploying capital at scale.

ADDITIONAL METRICS

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