



Backtest #52844 · LPG · EVO_GG1RSISNIP_v1353

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_v1353 generated +41.35% return, yet the 66.7% win rate and 3 total trades reveal statistically insignificant results due to extreme sample size constraints. While the 1.13 Sharpe ratio suggests favorable risk-adjusted returns, the 21.82% maximum drawdown indicates substantial volatility that the limited history cannot yet quantify with confidence. The strategy likely captures high-momentum outliers rather than a robust mean-reverting pattern, as evidenced by the sparse trade count relative to the capital growth. Validation requires expanding the testing window to at least 500 trades to ensure the alpha is not merely noise. The immediate next step is to run a walk-forward analysis on a longer

ADDITIONAL METRICS

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