



Backtest #34723 · LPG · EVO\_GG1RSISNIP\_v1115

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +39.93% | 1.10   | 66.7%    | -21.86%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO\_GG1RSISNIP\_v1115 shows a 39.93% ROI and a 1.10 Sharpe, but extreme fragility is evident with only three trades. A 66.7% win rate on such a small sample lacks statistical significance and does not guarantee future performance. The 21.86% maximum drawdown highlights significant volatility risk that contradicts the seemingly high returns. Without more data points, the strategy's robustness is unproven, and the capital growth is likely driven by survivorship bias rather than consistent alpha. The critical next step is to expand the backtest window or adjust parameters to generate a sufficient trade history for reliable validation.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 39.93%     |
| Sortino Ratio   | 0.88       |
| Turnover        | 7.37x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$13997.51 |