



Backtest #34751 · LPG · EVO_GG1RSISNIP_v1124

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_v1124 shows a robust +39.93% ROI and a 1.10 Sharpe, yet the strategy's statistical validity is critically compromised by only three total trades. A win rate of 66.7% is meaningless here; such a low sample size creates high variance, meaning the 21.86% maximum drawdown could easily be an outlier rather than structural weakness. While the profit factor suggests potential alpha, the lack of trade frequency prevents us from distinguishing skill from luck in this specific market regime. We must reject any immediate deployment and instead expand the dataset by adjusting entry filters or increasing the lookback period to achieve a statistically significant sample size before re-evaluating risk parameters.

ADDITIONAL METRICS

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