



Backtest #35958 · LPG · EVO_GG1RSISNIP_v282

ROI	Sharpe	Win Rate	Max Drawdown
+44.16%	1.17	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v282 shows a 44.16% ROI driven by only three trades, which critically limits statistical significance and increases variance risk. While the 66.7% win rate and 1.17 Sharpe ratio appear promising, the shallow sample size and 21.86% drawdown suggest the edge is not yet robust enough for live deployment. The strategy likely overfit to specific market conditions rather than capturing a persistent alpha, given the low trade frequency relative to the return. We must expand the sample by running a longer historical backtest or adding more assets to validate the signal consistency before executing real capital.

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73