



Backtest #36891 · LPG · EVO_GG1RSISNIP_v256

ROI	Sharpe	Win Rate	Max Drawdown
+34.46%	0.99	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v256 shows a 34.46% ROI but relies on only three trades, rendering the 0.99 Sharpe ratio and 66.7% win rate statistically insignificant. While the strategy captured a strong upward move, the 21.82% maximum drawdown suggests excessive volatility risk that likely stems from small sample size rather than systemic failure. We cannot validate the edge with current data, so a concrete next step is to run a walk-forward analysis on a longer historical dataset to confirm stability. Until we see more trade frequency, we must treat the performance as anecdotal rather than empirical proof.

ADDITIONAL METRICS

CAGR	34.46%
Sortino Ratio	0.81
Turnover	7.31x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13450.13