



Backtest #39157 · LPG · EVO_GG1RSISNIP_v1045

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +40.41% return for LPG using EVO_GG1RSISNIP_v1045 is optically attractive but statistically meaningless given only three trades. A 66.7% win rate with a 21.82% max drawdown suggests high variance rather than consistent edge, and a Sharpe ratio of 1.10 is entirely unreliable with such a tiny sample size. The strategy lacks the transaction volume required to establish statistical significance or confirm robustness against market noise. Do not deploy capital based on this backtest. The immediate next step is to run a Monte Carlo simulation or extend the historical testing period to at least fifty trades to validate the signal.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47