



Backtest #39912 · LPG · EVO_GG1RSISNIP_v1379

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 LPG backtest for strategy EVO_GG1RSISNIP_v1379 shows a 40.41% return, yet the statistical significance is negligible given only three trades. A win rate of 66.7% and 1.10 Sharpe ratio are promising only if the sample size expands, as the 21.82% drawdown remains a critical risk. The results currently lack the robustness required for institutional deployment due to excessive variance from the low trade count. We must run a walk-forward analysis or extend the backtest horizon to validate consistency across different market regimes before live execution.

ADDITIONAL METRICS

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