



Backtest #45341 · LPG · EVO_GG1RSISNIP_v27

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 EVO_GG1RSISNIP_v27 delivered a 40.41% ROI with a 66.7% win rate, driven by a single high-conviction trade. However, the sample size of only three trades renders the 1.10 Sharpe ratio and 21.82% drawdown statistically insignificant and highly volatile. The strategy shows potential but lacks the robustness required for institutional deployment due to extreme overfitting risks. We must expand the sample size by running out-of-sample tests on adjacent timeframes before live deployment.

ADDITIONAL METRICS

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