



Backtest #46029 · LPG · EVO_GG1RSISNIP_v61

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 on LPG via EVO_GG1RSISNIP_v61 is statistically meaningless due to only three trades. The 66.7% win rate and 1.10 Sharpe ratio lack confidence intervals with such a tiny sample. A 21.82% max drawdown is severe relative to the short horizon and suggests poor risk sizing. The strategy’s edge is unproven because three data points cannot validate mean reversion or momentum logic. Run a 24-month out-of-sample backtest with at least 100 trades to establish statistical significance 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