



Backtest #49269 · LPG · EVO_GG1RSISNIP_v27

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v27 generated a 42.10% return with a 66.7% win rate, yet the sample size of only three trades creates statistically insignificant confidence intervals. While the 1.14 Sharpe ratio suggests reasonable efficiency, the 21.82% maximum drawdown exposes substantial volatility risk that a robust institutional portfolio cannot tolerate. The strategy clearly overfits to historical noise rather than capturing genuine market alpha, as evidenced by the low trade frequency. We must expand the sample size by testing across multiple years and varying market regimes before deploying any live capital.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40