



Backtest #49807 · LPG · EVO_GG1RSISNIP_v1236

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_v1236 generated a 42.1% ROI with a 1.14 Sharpe ratio, yet the 21.82% drawdown and mere three trades severely limit statistical confidence. A win rate of 66.7% appears robust only because the sample size is insufficient to validate performance across different market regimes. High volatility or a single outlier trade could easily explain the returns without underlying strategy alpha. We must expand the test window to increase trade count before considering live deployment.

ADDITIONAL METRICS

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