



Backtest #49843 · LPG · EVO_GG1RSISNIP_v1263

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_v1263 shows a 42.10% ROI driven by only three trades, rendering the 66.7% win rate and 1.14 Sharpe ratio statistically insignificant. While the strategy captured a profitable trend, the extreme low sample size fails to confirm robustness against market regime shifts. A maximum drawdown of 21.82% indicates that a single adverse move could have severely impacted capital in a live environment. Future iterations must incorporate a minimum threshold of 50 trades before declaring a strategy viable for institutional deployment.

ADDITIONAL METRICS

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