



Backtest #49849 · LPG · EVO_GG1RSISNIP_v1268

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_v1268 shows strong alpha with a +42.10% ROI and 66.7% win rate, yet the statistical validity is critically weak given only three total trades. A maximum drawdown of 21.82% indicates significant volatility exposure that the sample size cannot adequately quantify or smooth. While the Sharpe ratio of 1.14 suggests acceptable risk-adjusted returns in this limited window, the data lacks the robustness needed for institutional allocation. We must expand the sample size through extended backtesting or live simulation before validating the strategy's true edge.

ADDITIONAL METRICS

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