



Backtest #50175 · LPG · EVO_GG1RSISNIP_v1413

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_v1413 delivered a +42.1% ROI with a 66.7% win rate, yet the 21.8% maximum drawdown reveals extreme fragility inherent to such a small sample. With only three executed trades, the Sharpe ratio of 1.14 lacks statistical significance and is highly susceptible to noise rather than signal. The strategy's profitability relies on a single successful trade, which cannot sustainably justify the substantial capital risk taken during drawdowns. A robust next step is to expand the historical lookback window or introduce a volatility filter to validate if these results hold under broader market conditions before 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