



Backtest #52956 · LPG · EVO_GG1RSISNIP_v1411

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v1411 shows a 41.35% gain with a 1.13 Sharpe, yet the 21.82% drawdown and only three trades reveal extreme volatility and insufficient statistical confidence. Such a small sample size renders the win rate unreliable and exposes the strategy to significant overfitting risks. The high drawdown suggests the logic is vulnerable to extended adverse moves despite the positive ROI. Before deploying live capital, you must increase the sample size through extended timeframes or different market conditions to validate robustness.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63