



Backtest #56073 · LPG · EVO_GG1RSISNIP_v227

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_v227 shows a 41.35% ROI with a 66.7% win rate, yet the statistical significance is critically low given only three trades. A 21.82% drawdown is severe for such a small sample, meaning the risk profile is undefined and the Sharpe ratio of 1.13 is likely inflated. This single simulation cannot validate the strategy's robustness or reliability under varied market conditions. We must execute a larger sample backtest using out-of-sample data to confirm if these returns are repeatable before considering live deployment.

ADDITIONAL METRICS

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