



Backtest #48731 · LPG · EVO_GG1RSISNIP_v1103

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_v1103 shows a 42.1% ROI with a 1.14 Sharpe, yet the 21.8% drawdown and meager three trades suggest low statistical reliability. The strategy likely captured one or two asymmetric winners while missing most volatility regimes, inflating returns without robustness. Such a small sample size creates high variance risk, making the win rate of 66.7% statistically insignificant for institutional deployment. We must expand the sample by testing on longer timeframes or adding filters to prevent overfitting to noise. A concrete next step is to re-run this strategy on a broader dataset to validate its consistency before live allocation.

ADDITIONAL METRICS

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