



Backtest #48900 · LPG · EVO_GG1RSISNIP_v1148

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_v1148 shows a 42.10% ROI but suffers from a severe sample size bias with only three trades, rendering the 1.14 Sharpe ratio statistically insignificant. The 66.7% win rate and 21.82% maximum drawdown are too volatile to confirm robustness without more historical data. We must treat these results as exploratory noise rather than a validated edge for live deployment. The immediate next step is to expand the lookback period to generate at least 50 trades before any 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