



Backtest #49584 · LPG · EVO_GG1RSISNIP_v115

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_v115 shows a +42.10% ROI with a 1.14 Sharpe ratio, but the statistical significance is critically low due to only three trades. While the 66.7% win rate and limited 21.82% drawdown suggest a functional edge, such a small sample size renders the performance metrics unreliable and prone to variance. The strategy likely failed to capture sufficient market regimes to validate its robustness under normal stress conditions. Next, we must expand the evaluation window to accumulate at least 50 trades before drawing definitive conclusions on its viability.

ADDITIONAL METRICS

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