



Backtest #49814 · LPG · EVO_GG1RSISNIP_v1241

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_v1241 shows a robust 42.10% ROI with a solid Sharpe ratio of 1.14, yet the statistical significance is critically weak due to only 3 total trades. While the 66.7% win rate and contained 21.82% drawdown suggest a promising alpha, the extreme sparsity makes any performance metric highly susceptible to noise and regime shifts. We must treat these results as a strong directional hypothesis rather than a validated strategy before committing capital. The immediate next step is to expand the lookback period and increase trade frequency to build a statistically robust sample set.

ADDITIONAL METRICS

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