



Backtest #46911 · LPG · EVO_GG1RSISNIP_v300

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_v300 shows a 42.1% ROI with a 66.7% win rate, yet the 21.8% drawdown and three total trades severely limit statistical confidence in this sample. The 1.14 Sharpe ratio suggests reasonable risk-adjusted returns, but high volatility relative to trade frequency indicates overfitting or insufficient data. Robustness requires expanding the test period to capture different market regimes and validate performance outside the current sample. A concrete next step is running a walk-forward analysis across 50% of the available historical data to confirm strategy stability.

ADDITIONAL METRICS

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