



Backtest #48319 · LPG · EVO_GG1RSISNIP_v1031

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_v1031 shows a 42.10% return, yet the statistical confidence is negligible due to only three executed trades. A win rate of 66.7% and a 1.14 Sharpe ratio are promising, but the 21.82% maximum drawdown reveals significant volatility risk that a small sample cannot quantify. The strategy likely overfit recent price noise rather than capturing sustainable institutional alpha. The critical next step is expanding the lookback period to generate at least 50 trades before deploying live capital.

ADDITIONAL METRICS

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