



Backtest #48485 · LPG · EVO_GG1RSISNIP_v1074

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_v1074 shows a +42.10% ROI and 66.7% win rate, yet the statistical validity is negligible with only three trades executed. A 21.82% maximum drawdown indicates significant volatility exposure that the small sample size fails to capture adequately. While the 1.14 Sharpe ratio suggests acceptable risk-adjusted returns, it is unreliable without a larger dataset to confirm consistency. The strategy likely overfit the specific noise of this short period rather than capturing a robust market regime. A concrete next step is to run a walk-forward analysis or expand the lookback period to gather sufficient trade data 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