



Backtest #52539 · LPG · EVO_GG1RSISNIP_v1189

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v1189 shows a strong 41.35% ROI and 66.7% win rate, yet the strategy suffered a 21.82% maximum drawdown across only three trades. Such a high win rate with a small sample size lacks statistical significance and likely reflects overfitting to recent market noise rather than a robust edge. The low trade count prevents the Sharpe ratio of 1.13 from being a reliable indicator of future performance consistency. Before deploying capital, expand the test window to capture more market regimes or adjust entry filters to reduce variance.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63