



Backtest #48324 · LPG · EVO_GG1RSISNIP_v1033

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_v1033 delivered a 42.1% ROI with a 66.7% win rate, yet the sample of only three trades creates low statistical significance. A 21.82% max drawdown suggests high volatility risk that a small dataset cannot reliably predict, while the 1.14 Sharpe ratio indicates mediocre risk-adjusted returns. The strategy appears to be overfitting to recent noise rather than capturing a robust market regime. You must expand the lookback period or reduce position sizing to validate performance across different market conditions.

ADDITIONAL METRICS

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