



Backtest #48368 · LPG · EVO_GG1RSISNIP_v1048

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_v1048 shows a +42.10% ROI driven by a 66.7% win rate, yet the sample size of only three trades renders the Sharpe ratio of 1.14 statistically insignificant. A maximum drawdown of 21.82% indicates substantial volatility exposure that is impossible to assess without more historical data points. The strategy likely captured a specific, isolated momentum event rather than a robust trend-following pattern, as evidenced by the low trade frequency. We must expand the testing window to at least 50 trades to validate the risk-adjusted returns and ensure the strategy isn't merely overfitting to a single market regime.

ADDITIONAL METRICS

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