



Backtest #48485 · LPG · EVO\_GG1RSISNIP\_v1074

ROI

+42.10%

Sharpe

1.14

Win Rate

66.7%

Max Drawdown

-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 |