



Backtest #49280 · LPG · EVO_GG1RSISNIP_v294

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_v294 generated a 42.1% ROI, yet the 21.8% drawdown and mere three trades suggest a fragile strategy lacking statistical significance. A Sharpe ratio of 1.14 indicates modest risk-adjusted returns that do not compensate for the extreme volatility observed in such a small sample. The high win rate of 66.7% is likely an overfitting artifact given the limited data points, creating a false sense of reliability. We must expand the test with more historical data or adjust parameters to stabilize the equity curve 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