



Backtest #50109 · LPG · EVO_GG1RSISNIP_v1377

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_v1377 shows strong profitability with a 42.10% ROI, yet the sample size of only three trades renders the results statistically insignificant and prone to overfitting. Despite a respectable Sharpe ratio of 1.14, the 21.82% maximum drawdown indicates high volatility risk that is not yet quantified across different market regimes. A win rate of 66.7% is encouraging but unreliable without a larger dataset to confirm consistency. The primary next step is to expand the backtest horizon to include more historical data and stress-test the strategy against volatile periods.

ADDITIONAL METRICS

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