



Backtest #53016 · LPG · EVO_GG1RSISNIP_v1455

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG EVO_GG1RSISNIP_v1455 backtest shows a +41.35% return with a 1.13 Sharpe ratio, yet the 21.82% drawdown and only three trades severely limit statistical confidence. The high win rate of 66.7% likely reflects a small-sample bias rather than a robust edge, as the strategy lacks sufficient trade frequency to validate its risk profile. While the return figure is attractive, the volatility suggests the system may be overfit to specific noise within this limited dataset. I recommend expanding the backtest horizon to include more market cycles and increasing the trade frequency to ensure the strategy holds under varied conditions.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63