



Backtest #33166 · LPG · EVO_GG1RSISNIP_v192

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v192 shows a robust 39.93% ROI with a 1.10 Sharpe ratio, yet the strategy's viability is severely compromised by a mere three trades and a 21.86% drawdown. High win rate and returns here likely reflect overfitting or random noise rather than statistical significance, given the insufficient sample size to validate risk-adjusted performance. We must reject any premature deployment until the strategy demonstrates consistency across a broader dataset and longer time horizon. The immediate next step is to expand the lookback period and re-run the simulation to filter out survivorship bias.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51