



Backtest #34617 · LPG · EVO_GG1RSISNIP_v1096

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_v1096 delivered a 39.93% ROI with a 66.7% win rate, but the 21.86% drawdown is alarming given the low sample size of only three trades. A Sharpe ratio of 1.10 suggests reasonable risk-adjusted returns on paper, yet the statistical confidence is negligible without more data points to validate consistency. The strategy may be overfitting to a specific market regime rather than capturing a robust edge, as seen in the high variance of outcomes. To validate this approach, we must expand the lookback period to 100+ trades and test it across different market conditions before considering live deployment.

ADDITIONAL METRICS

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