



Backtest #35711 · LPG · EVO_GG1RSISNIP_v345

ROI	Sharpe	Win Rate	Max Drawdown
+44.16%	1.17	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v345 delivered a +44.16% return, yet the statistical significance is negligible given only three trades. While the 66.7% win rate and 1.17 Sharpe ratio suggest a viable alpha, the 21.86% drawdown reveals substantial volatility risk that must be quantified with a larger dataset. Relying on this small sample size creates a high probability of overfitting, making the performance metrics unreliable for live deployment. We must execute a robust parameter optimization or extend the simulation period to validate the strategy's consistency before capitalizing it.

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73