



Backtest #35875 · LPG · EVO_GG1RSISNIP_v215

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_v215 shows a 44.16% ROI with a 1.17 Sharpe ratio, yet the strategy lacks statistical significance due to only three trades. A 21.86% maximum drawdown suggests high volatility risk, while a 66.7% win rate is insufficient for reliable inference without a larger sample size. The signal logic likely captures short-term mean reversion but fails to filter low-probability outlier events. Immediate next steps involve expanding the lookback period or adding volatility filters to improve trade frequency and robustness.

ADDITIONAL METRICS

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