



Backtest #36895 · LPG · EVO_GG1RSISNIP_v360

ROI

+34.46%

Sharpe

0.99

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG EVO_GG1RSISNIP_v360 backtest shows a 34.46% ROI with a 66.7% win rate, yet the sample size of only three trades creates severe statistical noise. A 21.82% max drawdown and 0.99 Sharpe ratio suggest high variance rather than consistent alpha generation. The strategy overfit risk is real given the limited execution history. We must run a walk-forward analysis on extended data to validate robustness before deployment.

ADDITIONAL METRICS

CAGR	34.46%
Sortino Ratio	0.81
Turnover	7.31x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13450.13