



Backtest #37135 · LPG · EVO_GG1RSISNIP_v425

ROI	Sharpe	Win Rate	Max Drawdown
+39.17%	1.08	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v425 shows a 39.17% return, yet the 21.82% drawdown and single-digit trade count demand caution. With only three trades, the 66.7% win rate and 1.08 Sharpe lack statistical robustness and may reflect overfitting. The strategy survived a severe drop but failed to generate volume, leaving the results highly sensitive to one or two outliers. We must expand the sample size by testing on a longer timeframe before deploying live capital.

ADDITIONAL METRICS

CAGR	39.17%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13921.33