



Backtest #37447 · LPG · EVO_GG1RSISNIP_v360

ROI	Sharpe	Win Rate	Max Drawdown
+40.67%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v360 generated a 40.67% ROI with a 66.7% win rate, yet the strategy executed only three trades, severely limiting statistical confidence. The 21.82% maximum drawdown suggests high volatility exposure that the small sample size cannot reliably quantify. While the 1.10 Sharpe ratio indicates acceptable risk-adjusted returns, the lack of trade frequency makes performance metrics highly susceptible to overfitting. We must expand the parameter space or adjust entry filters to generate a larger, more robust dataset before deploying live capital.

ADDITIONAL METRICS

CAGR	40.67%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14070.87