



Backtest #37555 · LPG · EVO_GG1RSISNIP_v291

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_v291 shows strong alpha with a 40.67% ROI and a respectable 66.7% win rate, yet the statistical signal is dangerously weak given only three total trades. A maximum drawdown of 21.82% suggests significant tail risk that the limited sample size fails to capture, while a Sharpe ratio of 1.10 indicates marginal risk-adjusted performance relative to volatility. Without broader historical context, the strategy's robustness remains unproven and prone to overfitting on minor price fluctuations. The immediate priority is to expand the lookback period and test across multiple market regimes to validate these results before live deployment.

ADDITIONAL METRICS

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