



Backtest #37863 · LPG · EVO_GG1RSISNIP_v291

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	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 a 40.41% ROI but lacks statistical significance due to only three trades. A 21.82% maximum drawdown combined with a 1.10 Sharpe ratio indicates high volatility and inconsistent risk-adjusted performance. Such a small sample size creates wide confidence intervals, making these metrics unreliable for live deployment. The strategy likely overfit to a specific noise pattern rather than capturing a robust trend. We need to expand the lookback period or simplify parameters to generate enough data points for a credible assessment.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47