



Backtest #37870 · LPG · EVO_GG1RSISNIP_v411

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_v411 delivered a 40.41% return with a 66.7% win rate, yet the 21.82% drawdown and only three trades suggest the sample size is too small to confirm statistical significance. While the 1.10 Sharpe ratio indicates acceptable risk-adjusted returns, the low trade frequency prevents reliable validation of the strategy's robustness across different market regimes. The high drawdown relative to the short sample size raises concerns about potential overfitting or an unfavorable risk-reward ratio in drawdown scenarios. A critical next step is expanding the test period or reducing position sizing to gather sufficient data before considering live deployment.

ADDITIONAL METRICS

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