



Backtest #37920 · LPG · EVO_GG1RSISNIP_v126

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_v126 shows a 40.41% ROI with a 1.10 Sharpe ratio, yet the strategy's validity is critically compromised by only three executed trades. A win rate of 66.7% and a 21.82% maximum drawdown are statistically insignificant given this extremely small sample size, making the performance highly prone to overfitting. The strategy's effectiveness cannot be confidently extrapolated to live markets without a robust dataset that validates its risk parameters beyond these isolated instances. Immediate next steps involve running a parameter optimization study to test if these results are unique to specific settings rather than robust across a broader parameter space. This approach will determine if the observed returns are

ADDITIONAL METRICS

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