



Backtest #39304 · LPG · EVO_GG1RSISNIP_v1147

ROI

+40.41%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v1147 generated a 40.41% ROI but relies on only three trades, rendering the 66.7% win rate and 1.10 Sharpe ratio statistically insignificant. The 21.82% maximum drawdown indicates substantial volatility risk that the small sample size fails to quantify reliably. While the strategy captured upside, the lack of trade frequency prevents robust confidence in the observed performance metrics. We must expand the parameter sweep or extend the lookback period to validate these results before considering live deployment. This analysis remains educational and does not constitute a recommendation for specific trades.

ADDITIONAL METRICS

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