



Backtest #39414 · LPG · EVO_GG1RSISNIP_v437

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_v437 shows a 40.41% ROI with a 1.10 Sharpe ratio, yet the 21.82% drawdown and single-digit trade count of three trades severely limit statistical significance. While the 66.7% win rate suggests effective entry logic, the lack of sample size makes the strategy highly susceptible to curve fitting and random noise rather than robust alpha generation. The high volatility exposure is evident from the drawdown magnitude relative to the total return, indicating poor risk-adjusted performance during adverse market conditions. To validate this strategy, a longer backtest period with walk-forward analysis is required to confirm consistency across multiple market regimes before deployment.

ADDITIONAL METRICS

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