



Backtest #48675 · LPG · EVO_GG1RSISNIP_v1093

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v1093 shows a +42.10% return with a 1.14 Sharpe ratio, but the 3-trade sample size creates severe overfitting risk. A 66.7% win rate and 21.82% drawdown suggest the strategy captures volatility well but lacks robustness in live markets. Statistical confidence is negligible here; performance metrics could easily reverse with slightly different parameters or market conditions. The primary next step is expanding the sample size by running a longer historical backtest or increasing trade frequency to validate stability.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40