



Backtest #48820 · LPG · EVO_GG1RSISNIP_v1126

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_v1126 shows a +42.10% ROI, but the 3-trade sample size renders the 1.14 Sharpe ratio statistically insignificant. While the 66.7% win rate suggests a directional edge, the 21.82% drawdown indicates high volatility and poor risk adjustment relative to the short sample. This result likely overfits recent noise rather than capturing a robust mean-reversion or trend pattern. The next step is to re-run the strategy on a 10-year dataset with stricter minimum trade filters to validate if the alpha persists.

ADDITIONAL METRICS

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