



Backtest #48974 · LPG · EVO_GG1RSISNIP_v1159

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_v1159 shows a 42.10% return with a 66.7% win rate, but the statistical significance is critically low due to only three trades. A Sharpe ratio of 1.14 suggests decent risk-adjusted returns, yet a 21.82% drawdown indicates high volatility that could severely impact live deployment. The strategy likely overfits to this limited sample, masking potential instability or extreme tail risks not captured here. We must increase the sample size via a longer historical window to validate the edge. Next, run a rolling window analysis to check if performance degrades during different market regimes.

ADDITIONAL METRICS

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