



Backtest #52448 · LPG · EVO_GG1RSISNIP_v1135

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v1135 shows a +41.35% ROI driven by only three trades, rendering the 66.7% win rate statistically insignificant and prone to overfitting. While the positive Sharpe ratio of 1.13 indicates favorable risk-adjusted returns, the 21.82% maximum drawdown suggests that volatility clustering was not adequately managed by the entry logic. The small sample size prevents any reliable generalization of performance across different market regimes or future drawdowns. We must expand the test period and increase trade frequency to validate if the strategy generates alpha consistently rather than relying on lucky outliers. The immediate next step is to run a walk-forward analysis to assess the stability of the parameters

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63