



Backtest #52854 · LPG · EVO_GG1RSISNIP_v1358

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_v1358 shows a 41.35% ROI with a 66.7% win rate, but the sample of only three trades renders the 1.13 Sharpe ratio and 21.82% drawdown statistically insignificant and prone to overfitting. While the strategy captured a strong trend, the low trade count fails to confirm robustness across different market regimes, making the results unreliable for live deployment. Without a larger dataset, the apparent edge could simply be noise rather than a repeatable alpha source. The immediate next step is to run a walk-forward analysis or extend the backtest window to validate performance beyond this narrow sample.

ADDITIONAL METRICS

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