



Backtest #56805 · LPG · EVO_GG1RSISNIP_v2

ROI	Sharpe	Win Rate	Max Drawdown
+38.21%	1.07	66.7%	-21.52%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v2 shows a 38.21% ROI with a 66.7% win rate, yet the statistical significance is negligible due to only three total trades. A 21.52% maximum drawdown indicates high volatility risk, while a Sharpe ratio of 1.07 suggests moderate risk-adjusted returns. Such a small sample size renders the performance metrics highly susceptible to overfitting and lacks robustness for live deployment. The strategy requires immediate expansion of the test period or parameter optimization to validate its edge. Increase trade frequency by narrowing filters or widening the time range to achieve a statistically reliable sample.

ADDITIONAL METRICS

CAGR	38.21%
Sortino Ratio	0.88
Turnover	7.05x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13825.03