



Backtest #47112 · LPG · EVO_GG1RSISNIP_v921

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_v921 shows +42.10% ROI and a 66.7% win rate, yet the statistical sample of only three trades renders the 1.14 Sharpe ratio and 21.82% drawdown highly unreliable. Such a sparse dataset cannot confirm strategy robustness or filter out random luck, making any performance metrics speculative at this stage. We must expand the test period or increase trade frequency to achieve statistical significance before deploying real capital. The next concrete step is running a longer historical backtest on a different interval to validate these initial results. Until then, treat this performance as a hypothesis rather than a confirmed edge.

ADDITIONAL METRICS

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