



Backtest #50019 · LPG · EVO_GG1RSISNIP_v1315

ROI

+42.10%

Sharpe

1.14

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v1315 shows a 42.1% ROI but lacks statistical validity due to only three trades executed. While the 1.14 Sharpe ratio and 66.7% win rate suggest potential, a 21.82% drawdown indicates high volatility risk that is not yet quantified with confidence. The sample size is too small to rule out luck or overfitting, making these metrics unreliable for live deployment. A robust next step involves expanding the test dataset to include 100+ trades to verify stability across different market regimes. This approach will provide the necessary statistical power to confirm if the strategy can sustain performance beyond a lucky streak.

ADDITIONAL METRICS

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