



Backtest #33233 · LPG · EVO_GG1RSISNIP_v237

ROI

+39.93%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v237 backtest on LPG shows a nominal +39.93% ROI with a respectable 1.10 Sharpe ratio, yet the 21.86% maximum drawdown is alarming given the severe under-sampling of only three trades. A win rate of 66.7% is statistically meaningless at this sample size, creating high variance that renders the results non-replicable and unreliable for capital allocation. The strategy likely suffered from overfitting or luck, as a robust institutional approach requires at least fifty trades to establish valid confidence intervals. The immediate next step is expanding the parameter search space and running a walk-forward analysis to verify if these metrics hold under different market regimes.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51