



Backtest #36362 · LPG · EVO_GG1RSISNIP_v19

ROI	Sharpe	Win Rate	Max Drawdown
+45.25%	1.19	66.7%	-21.80%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v19 shows a 45.25% ROI, yet the 21.80% drawdown and only three trades indicate severe overfitting rather than robust performance. A Sharpe ratio of 1.19 and 66.7% win rate look promising on paper, but the extremely low sample size renders these statistics statistically insignificant and prone to random noise. The strategy likely captured a single outlier trend instead of demonstrating consistent edge across different market regimes. We must expand the test to include out-of-sample data or reduce trade frequency to validate whether the logic holds under varied conditions. The next step is to run a walk-forward analysis or increase the trading interval to generate a larger, more reliable dataset.

ADDITIONAL METRICS

CAGR	45.25%
Sortino Ratio	0.97
Turnover	7.42x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14529.36