



Backtest #36862 · LPG · EVO_GG1RSISNIP_v42

ROI

+34.46%

Sharpe

0.99

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v42 shows a +34.46% ROI on only three trades, which renders the 0.99 Sharpe ratio statistically insignificant. A 21.82% maximum drawdown combined with a low trade count indicates high volatility exposure rather than a robust edge. The strategy generated a 66.7% win rate, but the lack of volume suggests the parameters are overfitted to a narrow market slice. We must expand the sample size by running a longer simulation or adjusting entry filters to validate consistency before deployment. Next, re-run the backtest with a wider date range and stricter stop-loss logic to assess real-world viability.

ADDITIONAL METRICS

CAGR	34.46%
Sortino Ratio	0.81
Turnover	7.31x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13450.13