



Backtest #36994 · LPG · EVO_GG1RSISNIP_v274

ROI

+39.17%

Sharpe

1.08

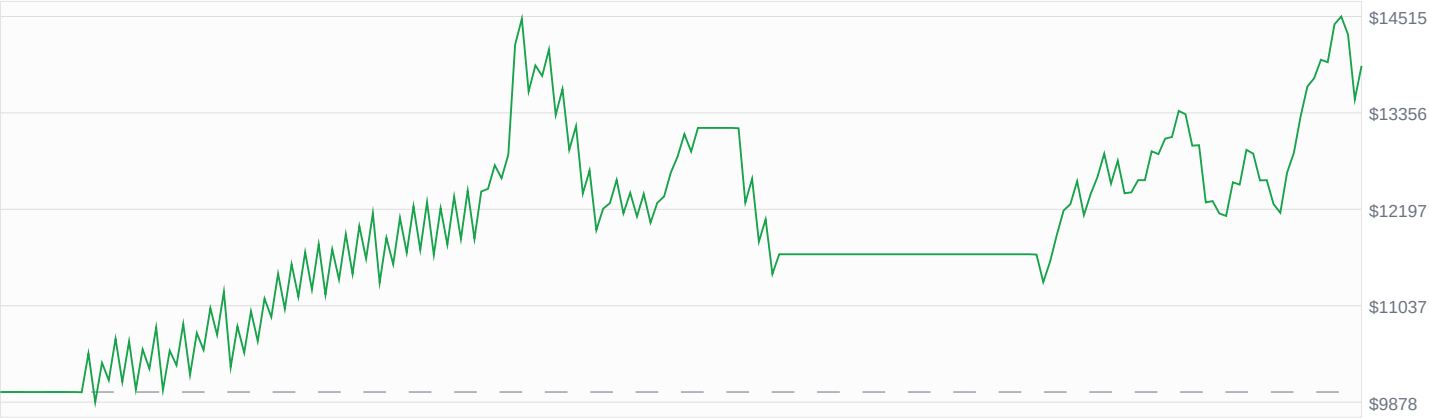
Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v274 shows a 39.17% ROI with a 66.7% win rate, yet the statistical confidence is critically low due to only three total trades. A maximum drawdown of 21.82% reveals significant volatility exposure that the small sample size masks, while a Sharpe ratio of 1.08 suggests mediocre risk-adjusted returns. Relying on this limited dataset to validate the strategy is dangerous, as random noise could easily explain the apparent profitability. We must expand the simulation horizon or adjust parameters to generate enough trades for robust statistical validation before live deployment.

ADDITIONAL METRICS

CAGR	39.17%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13921.33