



Backtest #38305 · LPG · EVO_GG1RSISNIP_v1597

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v1597 shows a +40.41% ROI with a 1.10 Sharpe, yet extreme volatility is evident with only three trades and a 21.82% max drawdown. Such a small sample size renders the win rate statistically insignificant and prone to severe overfitting, making these results unreliable for live deployment. The strategy likely captured a single outlier move rather than demonstrating consistent alpha across different market regimes. Consequently, expanding the dataset with more historical years and testing on correlated assets is the necessary next step to validate robustness before risking capital.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47