



Backtest #48077 · LPG · EVO_GG1RSISNIP_v970

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v970 shows a 42.1% return but suffers from severe overfitting due to only three trades. A Sharpe of 1.14 and 66.7% win rate are statistically insignificant with such a small sample size, masking extreme volatility risks. The 21.82% maximum drawdown indicates fragile risk management that would likely fail under live market conditions. We must expand the strategy to cover multiple market regimes and increase trade frequency before live deployment. Next, run a walk-forward analysis with stricter filters to validate robustness beyond this narrow dataset.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40