



Backtest #56046 · LPG · EVO_GG1RSISNIP_v190

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v190 shows a 41.35% return and a 1.13 Sharpe ratio, yet the 21.82% drawdown and only three trades indicate severe overfitting risk. With such a minimal sample size, the 66.7% win rate lacks statistical significance and cannot reliably predict future performance. The strategy likely captured a specific historical anomaly rather than a robust market edge, making these results statistically suspect. We must expand the out-of-sample testing period and reduce position sizes to validate durability before live deployment.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63