



Backtest #36231 · LPG · EVO_GG1RSISNIP_v287

ROI	Sharpe	Win Rate	Max Drawdown
+45.25%	1.19	66.7%	-21.80%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v287 shows a +45.25% ROI, but the 21.80% drawdown and only three trades suggest severe overfitting rather than statistical robustness. A Sharpe ratio of 1.19 is unconvincing given the sparse sample size, which fails to capture true market regime behavior. The high win rate of 66.7% likely reflects look-ahead bias or lucky noise rather than an edge. We must expand the dataset to at least 50 trades and test across different volatility regimes before deployment.

ADDITIONAL METRICS

CAGR	45.25%
Sortino Ratio	0.97
Turnover	7.42x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14529.36