



Backtest #36756 · LPG · EVO_GG1RSISNIP_v414

ROI	Sharpe	Win Rate	Max Drawdown
+34.46%	0.99	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v414 shows a 34.46% ROI but suffers from severe overfitting risk due to only three trades. A Sharpe of 0.99 and 21.82% drawdown indicate unstable returns lacking statistical confidence in this sample size. The strategy generated positive returns but failed to demonstrate robustness against varying market regimes. We must expand the sample size with more historical data or reduce position sizing to validate performance. Proceed with caution until further out-of-sample testing confirms reliability.

ADDITIONAL METRICS

CAGR	34.46%
Sortino Ratio	0.81
Turnover	7.31x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13450.13