



Backtest #37161 · LPG · EVO_GG1RSISNIP_v347

ROI	Sharpe	Win Rate	Max Drawdown
+39.17%	1.08	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v347 shows strong alpha generation with a 39.17% ROI and 1.08 Sharpe ratio, yet the 21.82% drawdown and only 3 trades severely undermine statistical confidence. A 66.7% win rate is promising, but the small sample size creates high variance risk that could easily flip into negative expectancy with more data. The strategy likely suffered from overfitting on specific market conditions rather than capturing broad trend inefficiencies. We must expand the sample size by testing across multiple assets and timeframes to validate if these results are robust.

ADDITIONAL METRICS

CAGR	39.17%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13921.33