



Backtest #38333 · LPG · EVO_GG1RSISNIP_v894

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v894 shows a 40.41% ROI with a 1.10 Sharpe, yet the 21.82% drawdown and only three trades indicate severe overfitting and low statistical confidence. The high win rate of 66.7% appears suspicious given the limited sample size, suggesting the strategy captured noise rather than robust alpha. Risk exposure was dangerously concentrated, likely leading to the significant capital erosion during the single losing trade. I recommend expanding the out-of-sample period and increasing trade frequency constraints before live deployment.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47