



Backtest #39130 · LPG · EVO_GG1RSISNIP_v1027

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_v1027 delivered a 40.41% ROI with a 66.7% win rate, yet the 21.82% drawdown signals severe volatility exposure. Such high returns on only three trades are statistically insignificant and likely reflect overfitting rather than robust alpha generation. The low trade count prevents reliable confidence intervals, making the 1.10 Sharpe ratio an unreliable predictor of future performance. We must expand the sample size before deploying live capital to validate if this edge persists across different market regimes.

ADDITIONAL METRICS

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