



Backtest #48002 · LPG · EVO_GG1RSISNIP_v950

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v950 shows a 42.1% ROI on only three trades, rendering the Sharpe ratio and 21.8% drawdown statistically meaningless due to severe sample bias. This extreme low-trade count suggests the strategy fails to generate consistent signals or suffers from overfitting to specific volatility spikes. We cannot validate risk-adjusted performance without expanding the sample size to at least 50 to 100 trades for confidence intervals. The immediate next step is to run a walk-forward analysis across different market regimes to determine if the edge is robust or a lucky anomaly.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40