



Backtest #49272 · LPG · EVO_GG1RSISNIP_v292

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_v292 shows a +42.10% ROI, but the 21.82% drawdown and only 3 trades indicate statistically insignificant results driven by survivorship bias. A Sharpe ratio of 1.14 suggests acceptable risk-adjusted returns, yet the low trade frequency prevents reliable verification of strategy robustness across different market regimes. Confidence in this performance is extremely low due to the minimal sample size, which likely masks potential overfitting to specific price patterns. Next, expand the backtest horizon to include at least 100 trades and stress-test the logic against bearish conditions to confirm stability before live deployment.

ADDITIONAL METRICS

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