



Backtest #52279 · LPG · EVO_GG1RSISNIP_v1026

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v1026 shows a +41.35% return driven by high leverage, but the 21.82% drawdown and only three trades reveal severe overfitting risk. With such a small sample size, the 66.7% win rate and 1.13 Sharpe ratio lack statistical confidence and could easily reverse. The strategy likely captures short-term noise rather than sustainable alpha, evidenced by the extreme volatility relative to trade count. We must expand the sample by widening the date range and reducing position size to validate robustness before deployment.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63