



Backtest #46773 · LPG · EVO_GG1RSISNIP_v104

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_v104 shows a 42.1% return driven by only three trades, creating a high statistical risk of overfitting. While the 66.7% win rate and 1.14 Sharpe ratio are promising, the shallow sample size fails to validate robustness against future volatility. The 21.82% maximum drawdown indicates significant exposure in individual positions that warrants stricter risk controls. To ensure reliability, we must expand the test with more historical data or adjust entry filters to reduce trade frequency. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

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