



Backtest #47459 · LPG · EVO_GG1RSISNIP_v1475

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 shows a 42.10% return driven by a single trade, making the 66.7% win rate statistically insignificant and the Sharpe ratio of 1.14 unreliable. A maximum drawdown of 21.82% exposes the strategy to high volatility risk given the extremely low sample size of just three trades. Without a larger dataset, we cannot distinguish genuine alpha from random noise or overfitting in the EVO_GG1RSISNIP_v1475 logic. We must expand the sample size before deploying real capital or refining parameters. The next step is to run a walk-forward analysis to validate robustness across different market regimes.

ADDITIONAL METRICS

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