



Backtest #50050 · LPG · EVO_GG1RSISNIP_v1334

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_v1334 shows a 42.10% return driven by only three trades, which creates a statistically weak signal for generalizing performance. Although the 66.7% win rate and 1.14 Sharpe ratio appear positive, the massive 21.82% drawdown and tiny sample size suggest the strategy is highly fragile and likely overfitted to recent noise. Relying on such sparse data to confirm a viable alpha is dangerous, as a single losing trade could have wiped out significant gains. The next step must be expanding the testing window and increasing trade frequency to validate if these metrics hold under broader market conditions.

ADDITIONAL METRICS

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