



Backtest #50198 · LPG · EVO_GG1RSISNIP_v1435

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_v1435 shows strong profitability with a 42.10% return and a 1.14 Sharpe ratio, but the 21.82% drawdown reveals significant risk exposure. A 66.7% win rate across only three trades lacks statistical validity, meaning these results are likely overfitted noise rather than a robust strategy. The high capital growth relative to the small sample size suggests the model may be capturing random volatility instead of genuine market edge. You must expand the sample size through walk-forward analysis or increase the trade count threshold before deploying live capital. Without more data, the apparent success remains an unverified anomaly rather than a reliable trading signal.

ADDITIONAL METRICS

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