



Backtest #33174 · LPG · EVO_GG1RSISNIP_v196

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v196 backtest on LPG shows a robust +39.93% ROI with a 1.10 Sharpe, yet the 21.86% drawdown and single-digit trade count reveal severe overfitting risks. Statistical confidence is negligible given only three trades, making the 66.7% win rate statistically insignificant and prone to luck. The high return likely captures a specific, non-representative volatility spike rather than a stable edge. We must immediately execute a walk-forward analysis on a larger, out-of-sample dataset to validate signal stability. Until this occurs, the strategy remains an unproven anomaly rather than a deployable system.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51