



Backtest #35754 · LPG · EVO_GG1RSISNIP_v1

ROI	Sharpe	Win Rate	Max Drawdown
+44.16%	1.17	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1 strategy generated +44.16% ROI with a 1.17 Sharpe ratio on LPG, driven by 66.7% win rate across only 3 trades. However, the statistical significance is negligible given the tiny sample size, making the 21.86% drawdown a critical risk that cannot be validated yet. The performance appears robust but remains highly speculative without a larger dataset to confirm consistency. A mandatory next step is to execute a forward walk-forward analysis with at least 50 simulated trades to stress-test the logic. This approach ensures the edge is not merely a product of overfitting on a few lucky signals.

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73