



Backtest #36866 · LPG · EVO_GG1RSISNIP_v269

ROI	Sharpe	Win Rate	Max Drawdown
+34.46%	0.99	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v269 backtest on LPG shows a +34.46% return, yet the strategy executed only three trades, rendering the 66.7% win rate statistically insignificant. A Sharpe ratio of 0.99 combined with a 21.82% drawdown suggests the model lacks robustness and fails to filter out noise effectively. The strategy likely overfits to specific price action rather than capturing sustainable alpha across different market regimes. We must expand the sample size by testing on longer historical periods or adjacent assets to validate the signal reliability.

ADDITIONAL METRICS

CAGR	34.46%
Sortino Ratio	0.81
Turnover	7.31x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13450.13