



Backtest #37526 · LPG · EVO_GG1RSISNIP_v114

ROI	Sharpe	Win Rate	Max Drawdown
+40.67%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v114 backtest on LPG generated a +40.67% return with a 66.7% win rate, yet the 21.82% drawdown reveals extreme fragility. A Sharpe ratio of 1.10 is mediocre given the aggressive position sizing required to achieve such gains on only three trades. With such a small sample size, the statistical significance of these metrics is negligible and likely reflects overfitting to noise. The strategy lacks robustness for live deployment without substantial parameter optimization to reduce volatility. The immediate next step is to expand the lookback period and test across multiple correlated assets to validate generalizability.

ADDITIONAL METRICS

CAGR	40.67%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14070.87