



Backtest #39184 · LPG · EVO_GG1RSISNIP_v1067

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1067 strategy on LPG generated a 40.41% ROI, yet a sample size of only three trades renders the 66.7% win rate statistically insignificant and prone to severe overfitting. While the Sharpe ratio of 1.10 suggests acceptable risk-adjusted returns, the 21.82% maximum drawdown indicates that a single adverse price action could have wiped out nearly a quarter of the capital. We must treat these metrics as preliminary noise rather than a validated edge until we execute a robust walk-forward analysis to confirm stability across different market regimes. The immediate next step is to retrain the model with a larger, out-of-sample dataset to validate whether the signal logic holds beyond this narrow historical window. Ultimately, deploying this

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47