



Backtest #48239 · LPG · EVO_GG1RSISNIP_v1006

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1006 strategy shows a +42.10% return on LPG with a 1.14 Sharpe ratio, but the 66.7% win rate is statistically insignificant due to only three trades. A 21.82% drawdown in such a short sample indicates high volatility and potential overfitting rather than robust risk management. The performance relies heavily on a few outliers, making the results unreliable for institutional deployment without further validation. The immediate next step is to expand the backtest window and introduce walk-forward analysis to verify if the edge persists across different market regimes.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40