



Backtest #49520 · LPG · EVO_GG1RSISNIP_v402

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_v402 strategy generated a +42.10% return on LPG, yet its statistical confidence is negligible due to only three executed trades. While the 66.7% win rate and 1.14 Sharpe ratio suggest edge, the 21.82% maximum drawdown reveals significant vulnerability to regime shifts in a sample this small. Relying on this backtest for live deployment is premature, as performance metrics are highly susceptible to overfitting and lack robustness. We must expand the simulation period or adjust parameters to increase trade volume before validating the strategy.

ADDITIONAL METRICS

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