



Backtest #50802 · LPG · EVO_GG1RSISNIP_v327

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v327 backtest shows a +36.29% ROI, yet a 21.82% drawdown and only three trades reveal severe statistical fragility. A Sharpe of 1.04 suggests reasonable risk-adjusted returns, but the sample size is too small to confirm strategy robustness beyond this specific LPG period. The 66.7% win rate is promising but likely overfitted to the low-frequency, high-volatility environment of LPG rather than representing general market behavior. You must validate this logic against a longer historical dataset and different market regimes before deployment. Run a walk-forward analysis to ensure the signal generation remains stable across unseen data points.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73