



Backtest #49117 · LPG · EVO_GG1RSISNIP_v1182

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_v1182 strategy delivered a 42.10% return on LPG, yet the 21.82% drawdown and only three trades indicate severe under-sampling that invalidates the 1.14 Sharpe ratio. A 66.7% win rate is statistically insignificant with such a small sample, rendering the performance metrics highly susceptible to random noise rather than genuine edge. The strategy likely failed to capture mean reversion during extended trends, leading to sharp drawdowns between entry and exit points. To validate robustness, you must re-run the backtest with a wider parameter grid and extended historical data to ensure the signal logic holds 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