



Backtest #50231 · LPG · EVO_GG1RSISNIP_v1458

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_v1458 strategy generated a 42.1% return on LPG with a robust 1.14 Sharpe ratio, yet the 21.8% maximum drawdown reveals significant volatility risk. This performance is statistically unreliable given only three trades, making the 66.7% win rate and final capital growth highly susceptible to overfitting. The sample size is insufficient to validate the strategy's robustness across different market regimes, so confidence in these results remains low. A concrete next step is to expand the backtest window to at least 500 trades and apply walk-forward analysis to confirm stability.

ADDITIONAL METRICS

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