



Backtest #52071 · LPG · EVO_GG1RSISNIP_v266

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v266 backtest on LPG delivered a +41.35% return with a 1.13 Sharpe, yet the 21.82% drawdown and meager 3 trades indicate severe overfitting or insufficient sample size for statistical confidence. While the win rate of 66.7% suggests strong directional accuracy, the lack of trade frequency prevents robust variance analysis and risk estimation. Relying on this dataset alone is dangerous for institutional deployment as it fails to capture market regime shifts or execution slippage. The next step is mandatory retraining with expanded parameters and a larger dataset to validate if this alpha persists across different market conditions.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63