



Backtest #46912 · LPG · EVO_GG1RSISNIP_v378

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_v378 strategy generated a +42.10% return with a 1.14 Sharpe ratio, but the 21.82% drawdown and merely 3 total trades indicate severe overfitting rather than statistical robustness. Such a small sample size cannot support institutional confidence, as the results likely capture noise instead of a genuine edge. The high win rate suggests the model may be exploiting a narrow, non-recurring price pattern rather than a sustainable trend. We must execute a broader walk-forward analysis on out-of-sample data to validate if this performance holds outside the current LPG range.

ADDITIONAL METRICS

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