



Backtest #48149 · LPG · EVO_GG1RSISNIP_v1630

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_v1630 strategy generated a 42.1% return on LPG with a 1.14 Sharpe, yet the 21.82% drawdown and only three total trades indicate severe overfitting to a small sample. Statistical confidence is negligible, making the performance highly unstable and unreliable for live deployment. The high win rate likely reflects a few lucky captures rather than a robust edge in the current market regime. You must expand the sample size by testing across multiple volatility regimes before trusting these results.

ADDITIONAL METRICS

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