



Backtest #48317 · LPG · EVO_GG1RSISNIP_v1028

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_v1028 strategy generated a 42.1% return on LPG with a 66.7% win rate, yet the 21.8% drawdown and single-digit trade count reveal severe overfitting risks. Achieving a 1.14 Sharpe ratio on only three transactions lacks statistical significance, suggesting the model may have captured noise rather than a persistent edge. The high win rate likely stems from aggressive stop-loss placement or a small sample size that does not reflect live market volatility. We must immediately expand the backtest window and increase trade frequency to validate robustness before deploying capital. This approach ensures we distinguish between a genuine alpha signal and a statistical anomaly.

ADDITIONAL METRICS

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