



Backtest #53594 · LPG · EVO_GG1RSISNIP_v1644

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_v1644 strategy on LPG generated a 41.35% ROI with a 66.7% win rate, yet the statistically significant sample of only three trades invalidates any confidence in the 1.13 Sharpe ratio or the observed 21.82% drawdown. While the directional bias appears favorable, the extreme volatility per trade creates a high risk of overfitting rather than capturing genuine alpha in the current market regime. You must expand the dataset by increasing the backtest lookback window or adjusting the transaction costs model to validate performance under normal liquidity conditions. Run a new simulation with a minimum of 500 trades before considering live deployment to ensure robustness.

ADDITIONAL METRICS

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