



Backtest #56056 · LPG · EVO_GG1RSISNIP_v205

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_v205 backtest on LPG shows a +41.35% ROI with a 1.13 Sharpe, yet the 21.82% drawdown and only three trades reveal severe statistical fragility. High returns here likely stem from luck rather than edge, as the sample size is too small to confirm robustness or estimate true risk parameters. The strategy generated winners but failed to capture downside risk, suggesting overfitting to a narrow market window or lack of diversification. Before deployment, we must run a stress test across multiple market regimes and expand the lookback period to validate the 66.7% win rate.

ADDITIONAL METRICS

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