



Backtest #46797 · LPG · EVO_GG1RSISNIP_v193

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_v193 strategy on LPG generated a +42.10% return, yet the 21.82% drawdown and single-digit trade volume reveal severe overfitting risks. With only three trades, the 66.7% win rate lacks statistical significance and cannot validate the strategy under varying market regimes. The high Sharpe ratio of 1.14 is misleading here, as it fails to account for the extreme concentration of capital in just a few positions. I recommend expanding the backtest period and testing on correlated assets to verify robustness before live deployment.

ADDITIONAL METRICS

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