



Backtest #52403 · LPG · EVO_GG1RSISNIP_v1100

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_v1100 strategy on LPG delivered a +41.35% ROI with a 1.13 Sharpe, yet only 21.82% max drawdown is misleading given the severe lack of statistical significance. With merely three trades executed, the 66.7% win rate offers no reliable confidence interval and likely reflects overfitting rather than genuine alpha. The strategy failed to generate sufficient trade frequency to validate its robustness under varying market conditions. Immediate next steps involve reducing entry thresholds or widening stop-losses to force more frequent signals for a meaningful sample size.

ADDITIONAL METRICS

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