



Backtest #57243 · LPG · EVO_GG1RSISNIP_v431

ROI	Sharpe	Win Rate	Max Drawdown
+46.76%	1.23	66.7%	-20.33%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v431 strategy generated a 46.76% ROI on LPG with a respectable 1.23 Sharpe ratio, yet the strategy's statistical validity is critically compromised by only three total trades. A 20.33% maximum drawdown combined with such a low trade count suggests the results are highly susceptible to overfitting and lack the necessary sample size for institutional confidence. While the win rate of 66.7% is promising, it is meaningless without robustness against regime changes, making this performance potentially an outlier rather than a repeatable edge. The next step is to expand the backtest horizon significantly or adjust entry thresholds to force more trade execution and verify stability across different market conditions.

ADDITIONAL METRICS

CAGR	46.76%
Sortino Ratio	1.01
Turnover	7.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14680.80