



Backtest #33618 · LPG · EVO_GG1RSISNIP_v924

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v924 strategy generated a +39.93% ROI on LPG, but the 21.86% max drawdown and a mere three trades reveal a sample size too small to validate the 1.10 Sharpe ratio with statistical confidence. The high win rate of 66.7% appears driven by low frequency rather than robust edge, suggesting significant overfitting risks in this specific regime. Without more trade data, performance metrics are noise rather than signal, making any drawdown protection analysis premature at this stage. The immediate next step is to expand the backtest window or adjust parameters to generate a minimum of 50 trades for reliable Sharpe ratio estimation.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51