



Backtest #36865 · LPG · EVO_GG1RSISNIP_v27

ROI	Sharpe	Win Rate	Max Drawdown
+34.46%	0.99	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v27 strategy generated a 34.46% ROI on LPG with a 66.7% win rate, yet the 21.82% max drawdown and single-digit trade count severely undermine statistical significance. A Sharpe ratio of 0.99 suggests marginal risk-adjusted returns, and the limited sample size prevents reliable inference of strategy robustness. The high volatility per trade indicates potential overfitting to specific price noise rather than sustainable alpha. We must expand the sample by adjusting entry thresholds or widening the backtest period before deployment.

ADDITIONAL METRICS

CAGR	34.46%
Sortino Ratio	0.81
Turnover	7.31x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13450.13