



Backtest #48148 · LPG · EVO_GG1RSISNIP_v1630

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_v1630 strategy on LPG delivered a 42.10% return with a 66.7% win rate, yet the 21.82% maximum drawdown and low Sharpe of 1.14 indicate excessive volatility per trade. Statistical confidence remains critically low given only three executed trades, rendering the positive ROI a statistical outlier rather than a robust edge. The high risk-to-reward ratio suggests the strategy is overfitting to noise rather than capturing a persistent market inefficiency. We must immediately expand the sample size through walk-forward analysis or adjust position sizing to mitigate drawdowns 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