



Backtest #49234 · LPG · EVO_GG1RSISNIP_v4

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_v4 strategy generated +42.10% ROI for LPG with a Sharpe of 1.14, yet its statistical validity is critically compromised by only three executed trades. A maximum drawdown of 21.82% alongside a 66.7% win rate suggests high volatility rather than robust edge, making the performance unreliable for institutional deployment. Confidence in these metrics is negligible given such a small sample size, which likely overfit the specific period tested. Next, expand the backtest window and increase trade frequency to validate if this alpha persists across different market regimes.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40