



Backtest #49544 · LPG · EVO_GG1RSISNIP_v25

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_v25 strategy on LPG generated a +42.10% ROI with a 66.7% win rate, but the 21.82% maximum drawdown reveals severe fragility. With only three trades executed, these metrics lack statistical significance and likely overstate the strategy's true potential. The high Sharpe ratio of 1.14 is misleading given the tiny sample size, suggesting the model is overfitted to specific market conditions. A concrete next step is to expand the lookback period or adjust entry filters to ensure robustness across diverse 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