



Backtest #51288 · LPG · EVO_GG1RSISNIP_v269

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v269 strategy on LPG delivered a 36.29% ROI with a 66.7% win rate, yet the 21.82% maximum drawdown highlights excessive volatility for a Sharpe ratio of only 1.04. Statistical confidence is critically low because the sample size of just three trades cannot validate trend persistence or regime stability. The strategy likely overfit to specific noise rather than capturing a robust edge across varying market conditions. We must expand the test dataset by increasing the lookback period or reducing trade frequency to filter out outliers.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73