



Backtest #55988 · LPG · EVO_GG1RSISNIP_v238

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v238 strategy delivered a 41.35% ROI with a 66.7% win rate on LPG, yet the statistical confidence is negligible due to only three trades. The 21.82% maximum drawdown indicates significant exposure risk that the 1.13 Sharpe ratio fails to mitigate effectively in such a sparse sample. While the signal logic identified a directional bias, the lack of trade frequency prevents robust validation of the entry and exit criteria under diverse market regimes. The next step is to broaden the parameter space for this strategy to increase trade volume and validate whether the alpha is driven by genuine edge or overfitting noise.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63