



Backtest #57102 · LPG · EVO_GG1RSISNIP_v281

ROI	Sharpe	Win Rate	Max Drawdown
+46.76%	1.23	66.7%	-20.33%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v281 strategy on LPG achieved a 46.76% ROI with a respectable 1.23 Sharpe, yet the 20.33% drawdown and mere 3 executed trades indicate severe overfitting and statistical insignificance. Such a small sample size renders the 66.7% win rate unreliable and exposes the portfolio to extreme volatility that has not been stress-tested. The high return per trade suggests aggressive position sizing or rare volatility capture rather than a robust edge. Before live deployment, you must expand the parameter search space and backtest over a wider date range to validate consistency.

ADDITIONAL METRICS

CAGR	46.76%
Sortino Ratio	1.01
Turnover	7.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14680.80