



Backtest #48509 · LPG · EVO_GG1RSISNIP_v1634

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_v1634 strategy on LPG delivered a +42.10% ROI with a 1.14 Sharpe ratio, yet the statistical significance is negligible due to only three trades executed. The high win rate of 66.7% masks a concerning 21.82% maximum drawdown, suggesting potential overfitting to a narrow sample rather than robust adaptability. While the final capital increased to \$14,214.40, the lack of trade diversity makes it impossible to confirm that the edge is not a random occurrence. A concrete next step is to expand the backtest lookback period or adjust stop-loss parameters to ensure the strategy survives a wider range of market conditions. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

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