



Backtest #49644 · LPG · EVO_GG1RSISNIP_v393

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v393 strategy generated a 42.10% return on LPG with a 66.7% win rate, yet the statistical significance is negligible given only three trades. A maximum drawdown of 21.82% paired with a Sharpe ratio of 1.14 suggests high volatility without sufficient smoothing, indicating that the edge may be noise rather than a robust market inefficiency. Without a larger sample size, the probability of overfitting remains critical, rendering any observed alpha unreliable for live deployment. We must increase the backtest window or adjust entry thresholds to validate consistency before considering capital allocation. This approach ensures we distinguish between lucky outliers and a reproducible trading edge.

ADDITIONAL METRICS

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