



Backtest #37426 · LPG · EVO_GG1RSISNIP_v371

ROI	Sharpe	Win Rate	Max Drawdown
+39.17%	1.08	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v371 strategy generated a +39.17% ROI on LPG, yet the sample size of only three trades renders the 66.7% win rate statistically insignificant and highly prone to overfitting. A Sharpe ratio of 1.08 indicates moderate risk-adjusted returns, but the 21.82% maximum drawdown reveals substantial volatility that could destabilize live execution. The high capital efficiency relies heavily on a lack of opportunities rather than robust edge, creating a fragile equity curve. We must expand the sample size by adjusting entry filters or testing on a wider timeframe before deploying live capital. Conduct a walk-forward analysis to validate if this performance persists across different market regimes.

ADDITIONAL METRICS

CAGR	39.17%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13921.33