



Backtest #38099 · LPG · EVO_GG1RSISNIP_v356

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v356 strategy delivered a 40.41% return with a 1.10 Sharpe, yet the 21.82% drawdown and single-digit trade count of three severely limit statistical confidence for live deployment. The high win rate of 66.7% suggests strong directional accuracy, but the lack of sample size creates a high probability of overfitting to historical noise rather than capturing genuine alpha. A robust sample size is essential before risking real capital on this LPG-specific logic. The immediate next step is to expand the backtest horizon to include at least 100 trades or introduce walk-forward analysis to validate robustness. This cautious approach ensures that performance is not merely a statistical anomaly.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47