



Backtest #46581 · LPG · EVO_GG1RSISNIP_v19

ROI

+42.10%

Sharpe

1.14

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v19 strategy on LPG generated a 42.10% return with a 66.7% win rate, yet the sample size of only three trades creates severe statistical noise that undermines confidence in these metrics. A 21.82% maximum drawdown is excessive for a strategy claiming a 1.14 Sharpe ratio, suggesting the few winners were outliers rather than consistent edge. The high variance indicates the strategy is likely overfitting to a narrow historical window rather than capturing a robust market inefficiency. We must expand the backtest horizon or adjust entry filters to validate performance across more market regimes before considering live deployment.

ADDITIONAL METRICS

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