



Backtest #48166 · LPG · EVO_GG1RSISNIP_v987

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_v987 strategy delivered a 42.10% ROI on LPG with a 1.14 Sharpe ratio, driven by a 66.7% win rate across only three trades. However, the statistical significance is critically low given the tiny sample size, rendering the 21.82% maximum drawdown unreliable for risk modeling. This result suggests potential overfitting rather than a robust edge, as performance cannot be validated without more execution data. We must expand the test period or adjust parameters to generate sufficient trade history before deploying live capital.

ADDITIONAL METRICS

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