



Backtest #48251 · LPG · EVO_GG1RSISNIP_v1012

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_v1012 strategy on LPG shows a +42.10% return driven by a 66.7% win rate, yet the sample of only three trades renders these metrics statistically insignificant and prone to overfitting. The 21.82% maximum drawdown is a critical warning sign that suggests high volatility exposure, while a Sharpe ratio of 1.14 appears artificially inflated by the limited trade count. We must expand the backtesting horizon with more historical data and reduce position sizing to validate if this alpha persists outside this specific sample window.

ADDITIONAL METRICS

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