



Backtest #49125 · LPG · EVO_GG1RSISNIP_v1181

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_v1181 strategy on LPG generated a 42.10% ROI with a 1.14 Sharpe ratio, yet the 66.7% win rate and 21.82% drawdown offer little statistical confidence given only three trades. Such a small sample size renders the performance highly volatile and prone to overfitting, making the positive results unreliable for live deployment. While the entry logic appears profitable, the lack of volume suggests the strategy fails to scale or handle typical market noise effectively. A critical next step is to expand the backtest horizon to at least 100 trades to validate if the alpha persists under varied conditions.

ADDITIONAL METRICS

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