



Backtest #49392 · LPG · EVO_GG1RSISNIP_v341

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_v341 strategy generated a 42.10% ROI, but the 66.7% win rate and 21.82% drawdown are statistically meaningless given only three trades. A Sharpe ratio of 1.14 is misleading here as it fails to account for the extreme volatility and low sample size inherent in this short history. The strategy likely captured a specific, transient volatility spike rather than a robust trend, making the results highly prone to overfitting. You must run a cross-validation test across multiple timeframes and assets to verify if the logic holds outside this specific LPG price action.

ADDITIONAL METRICS

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