



Backtest #51265 · LPG · EVO_GG1RSISNIP_v287

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v287 strategy delivered a +36.29% ROI on LPG with a 66.7% win rate, yet the sample size of only three trades creates insufficient statistical confidence for institutional deployment. While the positive Sharpe ratio of 1.04 indicates favorable risk-adjusted returns, a maximum drawdown of 21.82% exposes significant volatility that contradicts the limited trade count. The high win rate likely stems from overfitting to noise rather than a robust market edge, given the extreme lack of transaction diversity. Before any live allocation, we must expand the backtest window or adjust parameters to validate performance across varied market regimes. The next step is a stress test simulating low-volume periods to confirm if the 21.82%

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73