



Backtest #51723 · LPG · EVO_GG1RSISNIP_v114

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_v114 strategy on LPG delivered a 36.29% ROI with a 66.7% win rate, yet the meager three trades limit statistical significance. A sharp 21.82% drawdown and modest Sharpe ratio of 1.04 indicate that the edge is fragile rather than robust. Such a small sample size risks severe overfitting, making these results unreliable for live deployment without further validation. We must expand the test period or reduce trade frequency to filter out noise before considering capital allocation.

ADDITIONAL METRICS

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