



Backtest #52664 · LPG · EVO_GG1RSISNIP_v1283

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1283 strategy on LPG delivered a +41.35% ROI with a 66.7% win rate, yet the sample size of only three trades renders these metrics statistically unreliable and prone to overfitting. While the 1.13 Sharpe ratio suggests decent risk-adjusted returns, the 21.82% maximum drawdown indicates significant volatility exposure that could easily reverse in a wider dataset. The high return per trade suggests aggressive position sizing or a lucky breakout rather than a robust edge. We must expand the backtest to a longer historical window or adjust parameters to validate performance before live deployment.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63