



Backtest #48155 · LPG · EVO_GG1RSISNIP_v1630

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_v1630 strategy generated 42.10% ROI with a 66.7% win rate, yet the 21.82% drawdown and single-digit trade count indicate severe overfitting rather than robust alpha. Statistical confidence is negligible given only three trades, making the 1.14 Sharpe ratio unreliable for live deployment. The high reward-to-risk ratio suggests aggressive position sizing that failed during minor volatility spikes. We must expand the sample size by testing on additional LPG bars and adjusting stop-loss logic to cap drawdowns below 15%.

ADDITIONAL METRICS

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