



Backtest #48308 · LPG · EVO_GG1RSISNIP_v1027

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_v1027 strategy on LPG generated a +42.10% return, but the sample size of only three trades renders the 66.7% win rate statistically insignificant and prone to overfitting. While the 1.14 Sharpe ratio suggests reasonable risk-adjusted returns, a 21.82% maximum drawdown indicates high volatility exposure that could not be validated by this limited history. The performance metrics likely reflect a lucky few signals rather than a robust edge, as the strategy lacks the trade volume necessary to confirm consistency across different market regimes. Before deploying live capital, you must execute a forward test or expand the backtest window to gather sufficient data points for meaningful statistical analysis.

ADDITIONAL METRICS

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