



Backtest #52597 · LPG · EVO_GG1RSISNIP_v1240

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_v1240 strategy on LPG delivered a 41.35% return with a respectable 1.13 Sharpe ratio, yet the 21.82% maximum drawdown and mere three trades severely limit statistical confidence. Such a sparse sample size exposes significant overfitting risk, meaning the observed win rate of 66.7% may not replicate under live market conditions. While the profitability suggests a viable alpha source, the lack of trade frequency prevents meaningful assessment of variance and robustness. Before deploying capital, you must expand the backtest window or adjust parameters to generate a larger dataset that validates performance across diverse market regimes.

ADDITIONAL METRICS

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