



Backtest #56369 · LPG · EVO_GG1RSISNIP_v27

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_v27 strategy on LPG generated a 41.35% return with a 66.7% win rate, yet the sample size of only three trades renders statistical confidence negligible. A 21.82% maximum drawdown exposes significant volatility risk despite the favorable 1.13 Sharpe ratio, suggesting the strategy lacks robustness against market shifts. The high return stems from low trade frequency rather than consistent execution, indicating potential overfitting to specific market conditions. We must expand the backtest window or reduce position sizing to validate performance across diverse market regimes 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