



Backtest #46701 · LPG · EVO_GG1RSISNIP_v37

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_v37 strategy generated a +42.10% ROI on LPG with a 66.7% win rate, but the sample size of only three trades severely limits statistical significance. While the 1.14 Sharpe ratio suggests decent risk-adjusted returns, the 21.82% maximum drawdown indicates substantial volatility relative to the short sample. Extrapolating these metrics to live markets is premature due to overfitting risks inherent in such a limited dataset. The next logical step is to expand the backtest window to at least 100 trades to validate the robustness of the signal logic. This data-driven approach is required before deploying any capital to this configuration.

ADDITIONAL METRICS

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