



Backtest #46789 · LPG · EVO_GG1RSISNIP_v187

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_v187 strategy on LPG delivered a +42.10% return, yet the sample of only three trades renders the 66.7% win rate statistically insignificant. A maximum drawdown of 21.82% exposes substantial downside risk that the high Sharpe ratio of 1.14 does not adequately capture given such low trade frequency. Current performance relies heavily on outlier luck rather than a robust edge, making these metrics unreliable for live deployment. The primary next step is to expand the backtest horizon or adjust parameters to generate a statistically meaningful sample size before considering capital allocation. This analysis highlights the critical danger of overfitting on small datasets where variance dominates signal.

ADDITIONAL METRICS

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