



Backtest #48011 · LPG · EVO_GG1RSISNIP_v1626

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_v1626 strategy generated a 42.1% ROI on LPG with a 1.14 Sharpe, yet the 21.8% drawdown reveals significant volatility risk. A 66.7% win rate across only three trades lacks statistical confidence and suggests overfitting to noise rather than robust alpha. Such a small sample size cannot reliably predict future performance or validate the strategy's edge. You must expand the dataset or adjust parameters to validate the results before deployment.

ADDITIONAL METRICS

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