



Backtest #48738 · LPG · EVO_GG1RSISNIP_v1106

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_v1106 strategy on LPG generated a 42.10% return, yet the 66.7% win rate and 21.82% drawdown are statistically meaningless due to only three total trades. Such a small sample size precludes any reliable inference about strategy robustness or true Sharpe ratio. The high profitability is likely a result of extreme overfitting or survivorship bias rather than genuine alpha. We must immediately expand the sample size by running forward tests or increasing trade frequency before deploying real capital.

ADDITIONAL METRICS

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