



Backtest #52439 · LPG · EVO_GG1RSISNIP_v1130

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_v1130 strategy delivered a 41.35% ROI on LPG, yet the 21.82% drawdown and low trade count of three severely undermine statistical reliability. While the 1.13 Sharpe ratio suggests reasonable risk-adjusted returns, such performance on minimal sample size lacks robustness and could easily reverse with minor market shifts. The high win rate of 66.7% appears optimistic given the scarcity of data points, indicating potential overfitting to specific recent price action. Before live deployment, we must expand the sample size by testing across multiple market regimes to confirm these results are not statistical noise. The next step is running a sensitivity analysis with varying initial capital assumptions to stress-test the

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63