



Backtest #53015 · LPG · EVO_GG1RSISNIP_v1454

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_v1454 strategy on LPG delivered a 41.35% return with a 66.7% win rate, but the sample size of only three trades renders the 1.13 Sharpe ratio statistically insignificant. A maximum drawdown of 21.82% indicates substantial volatility that the current logic fails to mitigate effectively. The high return is likely an artifact of overfitting rather than robust edge given the narrow trade distribution. We must expand the testing horizon to diverse market regimes to validate performance stability before deployment.

ADDITIONAL METRICS

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