



Backtest #56177 · LPG · EVO_GG1RSISNIP_v118

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_v118 strategy on LPG achieved a 41.35% return, but the sample size of only three trades renders the 66.7% win rate statistically insignificant. A 21.82% drawdown alongside a modest Sharpe ratio of 1.13 suggests high volatility that is not yet validated by sufficient market cycles. Confidence in these metrics is critically low due to overfitting risks inherent in such a small dataset. We must execute a forward test with live capital to verify if the strategy can sustain performance beyond this limited sample 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