



Backtest #46907 · LPG · EVO_GG1RSISNIP_v894

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_v894 backtest on LPG delivered a 42.10% return, yet the statistical significance is critically low given only three trades. While the 1.14 Sharpe ratio and 66.7% win rate look promising, a maximum drawdown of 21.82% exposes substantial volatility risk inherent to this small sample size. The results likely suffer from overfitting, as a strategy surviving merely three transactions cannot reliably predict future market behavior. Immediate next steps should focus on expanding the lookback period and testing this logic across multiple asset classes to validate robustness.

ADDITIONAL METRICS

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