



Backtest #48154 · LPG · EVO_GG1RSISNIP_v1630

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_v1630 strategy generated a +42.10% return on LPG, yet the statistical significance is negligible due to only three executed trades. A 66.7% win rate and 1.14 Sharpe ratio appear robust, but the 21.82% maximum drawdown exposes severe volatility risks that this small sample cannot validate. Current metrics likely overfit recent noise rather than capturing persistent market dynamics for this asset. You must expand the lookback window and increase trade frequency to determine if this edge persists beyond the initial sample.

ADDITIONAL METRICS

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