



Backtest #48450 · LPG · EVO_GG1RSISNIP_v1069

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_v1069 strategy on LPG delivered a +42.10% return with a 66.7% win rate, yet the statistical confidence is negligible due to only three total trades. While the 1.14 Sharpe ratio suggests reasonable risk-adjusted returns, a 21.82% maximum drawdown indicates significant volatility exposure in this small sample. The results likely reflect overfitting or survivorship bias rather than a robust, scalable edge given the limited trade history. We must expand the backtest window or adjust parameters to validate performance across more market regimes before deployment.

ADDITIONAL METRICS

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