



Backtest #50091 · LPG · EVO_GG1RSISNIP_v1365

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_v1365 strategy on LPG delivered a robust +42.10% ROI with a 1.14 Sharpe ratio, yet the 66.7% win rate across only three trades lacks statistical significance for institutional deployment. The 21.82% maximum drawdown highlights substantial volatility risk inherent in this short sample, suggesting the strategy may be overfitting to specific recent price action rather than capturing a persistent alpha. While the profit factor indicates positive expectancy, the low trade count prevents reliable assessment of long-term consistency or behavior during extended drawdowns. We must expand the backtest horizon or adjust parameters to generate a larger sample size before committing real capital.

ADDITIONAL METRICS

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