



Backtest #51414 · LPG · EVO_GG1RSISNIP_v1475

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1475 strategy on LPG delivered a 36.29% ROI with a 66.7% win rate, yet the statistical significance is critically weak given only three executed trades. A maximum drawdown of 21.82% exposes significant volatility risk that the low Sharpe ratio of 1.04 fails to fully mitigate in this sparse sample. While the directionality appears sound, the lack of trade frequency makes the performance highly susceptible to random noise and overfitting. I recommend expanding the test parameters or backtesting against a longer historical period to validate the robustness of these entry signals before live deployment. This is strictly an educational analysis and does not constitute financial advice.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73