



Backtest #51878 · LPG · EVO_GG1RSISNIP_v1483

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_v1483 strategy generated a 36.29% ROI on LPG with a 66.7% win rate, yet the results lack statistical significance due to only three trades. A Sharpe ratio of 1.04 suggests moderate risk-adjusted returns, but the 21.82% maximum drawdown indicates substantial volatility exposure during drawdown periods. The sample size is too small to confirm robustness or rule out overfitting to specific market conditions. We must expand the lookback period or adjust entry filters to increase trade frequency before deploying capital live.

ADDITIONAL METRICS

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