



Backtest #52849 · LPG · EVO_GG1RSISNIP_v1352

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1352 strategy on LPG generated a +41.35% return with a 66.7% win rate, yet the statistical signal is weak due to only three executed trades. A 21.82% maximum drawdown indicates high volatility risk relative to the short sample size, and a Sharpe ratio of 1.13 suggests modest risk-adjusted performance. We cannot validate the robustness of this approach without a larger dataset to rule out overfitting or random noise. The immediate next step is to run a walk-forward analysis or extend the backtest horizon to confirm whether these results are reproducible across different market regimes.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63