



Backtest #56021 · LPG · EVO_GG1RSISNIP_v68

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_v68 strategy on LPG delivered a +41.35% return, yet the statistical significance is negligible due to only three trades. A 66.7% win rate and 1.13 Sharpe ratio are misleading without volume, as the 21.82% drawdown suggests extreme volatility exposure. High returns on such a small sample indicate overfitting rather than sustainable alpha generation. We must expand the backtest window to validate performance across different market regimes. Next, run a stress test with increased position sizing to assess true risk capacity.

ADDITIONAL METRICS

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