



Backtest #57252 · LPG · EVO_GG1RSISNIP_v437

ROI	Sharpe	Win Rate	Max Drawdown
+46.76%	1.23	66.7%	-20.33%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v437 strategy on LPG generated a +46.76% return, yet the high 20.33% drawdown and low Sharpe ratio of 1.23 reveal excessive volatility. With only three trades executed, the 66.7% win rate lacks statistical significance and offers no reliable confidence in future performance. The limited sample size suggests the results may be an outlier rather than a robust pattern. You must increase the backtest dataset or adjust parameters to filter false signals before live deployment.

ADDITIONAL METRICS

CAGR	46.76%
Sortino Ratio	1.01
Turnover	7.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14680.80