



Backtest #34798 · LPG · EVO_GG1RSISNIP_v1141

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1141 strategy delivered a 39.93% ROI on LPG with a 1.10 Sharpe, yet a mere 3 trades and a 21.86% drawdown reveal statistically insignificant results prone to overfitting. While the 66.7% win rate suggests selective precision, the narrow sample size fails to confirm robustness against market regime shifts. We must expand the test horizon across multiple years and asset classes to validate whether this edge persists beyond this lucky streak.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51