



Backtest #36855 · LPG · EVO_GG1RSISNIP_v287

ROI	Sharpe	Win Rate	Max Drawdown
+34.46%	0.99	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v287 strategy on LPG generated a 34.46% ROI with a 66.7% win rate, yet the statistical confidence is negligible due to only three executed trades. The 21.82% maximum drawdown indicates high volatility exposure that the limited sample size fails to capture, making the 0.99 Sharpe ratio misleadingly optimistic. While the initial capital grew to \$13,450.13, the strategy lacks robustness without a larger historical dataset to validate its risk-adjusted returns. We must run a forward test or expand the backtest window before deploying live capital to avoid overfitting to a few anomalous signals.

ADDITIONAL METRICS

CAGR	34.46%
Sortino Ratio	0.81
Turnover	7.31x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13450.13