



Backtest #37611 · LPG · EVO_GG1RSISNIP_v118

ROI	Sharpe	Win Rate	Max Drawdown
+40.67%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v118 strategy on LPG delivered a 40.67% ROI with a 66.7% win rate, yet the sample size of only three trades renders the 1.10 Sharpe ratio statistically insignificant. The 21.82% maximum drawdown exposes substantial volatility risk that a single backtest cannot validate. Relying on such low-frequency data risks overfitting to noise rather than capturing persistent market alpha. We must expand the simulation horizon and increase trade frequency before deploying live capital.

ADDITIONAL METRICS

CAGR	40.67%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14070.87