



Backtest #38213 · LPG · EVO_GG1RSISNIP_v115

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v115 strategy on LPG generated a 40.41% return, but the 66.7% win rate across only three trades lacks statistical significance. A 21.82% maximum drawdown indicates substantial volatility risk that a small sample size cannot adequately measure or smooth. While the Sharpe ratio of 1.10 suggests acceptable risk-adjusted returns, the limited trade count makes this result highly susceptible to overfitting or random noise. We must expand the backtest window or adjust parameters to gather more data points before deploying capital. Proceeding with caution and validating performance over a longer history is the necessary next step.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47