



Backtest #38257 · LPG · EVO_GG1RSISNIP_v227

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_v227 strategy on LPG delivered a +40.41% return but only executed three trades, severely limiting statistical reliability. A Sharpe ratio of 1.10 suggests moderate risk-adjusted performance, yet the 21.82% drawdown highlights significant volatility exposure. With such a small sample size, the observed win rate of 66.7% is likely noise rather than a robust signal. The primary risk here is overfitting to a single market regime, making these results non-generalizable. The next logical step is to run a walk-forward analysis to validate whether this profitability persists across different timeframes.

ADDITIONAL METRICS

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