



Backtest #39255 · LPG · EVO_GG1RSISNIP_v1108

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_v1108 strategy on LPG generated a robust +40.41% return with a 1.10 Sharpe ratio, driven by a 66.7% win rate. However, the strategy executed only three trades, rendering the high return statistically insignificant and prone to overfitting. A maximum drawdown of 21.82% indicates substantial volatility risk that the small sample size fails to capture. Given the limited trade history, the reported metrics lack the statistical confidence required for institutional deployment. The immediate next step is to expand the backtest window or adjust parameters to generate at least 50 trades for a more reliable equity curve assessment.

ADDITIONAL METRICS

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