



Backtest #46084 · LPG · EVO_GG1RSISNIP_v69

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_v69 strategy on LPG delivered a robust 40.41% return with a 1.10 Sharpe ratio, yet the 21.82% drawdown and only three trades critically undermine statistical confidence in these metrics. The high win rate of 66.7% suggests a directional edge, but such a small sample size renders the performance highly volatile and prone to overfitting on specific price anomalies. While the gross returns look attractive, the risk-adjusted profile is fragile without more transactional data to validate consistency across different market regimes. The immediate next step is to run a walk-forward optimization with expanded lookback periods to determine if the signal logic holds under out-of-sample conditions before live deployment.

ADDITIONAL METRICS

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