



Backtest #46739 · LPG · EVO_GG1RSISNIP_v67

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v67 strategy on LPG shows a +42.10% ROI but lacks statistical confidence due to only three executed trades. The 21.82% maximum drawdown suggests significant volatility exposure that the current sample size cannot fully characterize. While the 1.14 Sharpe ratio indicates positive risk-adjusted returns, such metrics are unreliable with minimal trade history. The high win rate of 66.7% may be a result of overfitting rather than robust market edge. A critical next step is to validate these findings with a longer backtest period or live paper trading to ensure consistency before deployment.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40