



Backtest #46748 · LPG · EVO_GG1RSISNIP_v68

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_v68 strategy on LPG generated a 42.1% return, driven by a 66.7% win rate, yet the statistical signal is weak due to only three executed trades. A Sharpe ratio of 1.14 suggests moderate risk-adjusted performance, but a 21.82% maximum drawdown indicates significant volatility exposure that warrants caution. We cannot reliably assess strategy robustness with such a small sample size, as results may reflect random noise rather than a sustainable edge. The next step is to expand the historical lookback period or reduce the entry filter thresholds to generate a larger trade history for validation.

ADDITIONAL METRICS

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