



Backtest #47255 · LPG · EVO_GG1RSISNIP_v911

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_v911 strategy on LPG generated a 42.1% return, but the sample size of only three trades renders the 66.7% win rate statistically insignificant and highly volatile. While the 1.14 Sharpe ratio suggests reasonable risk-adjusted returns, the 21.8% maximum drawdown indicates substantial exposure to single-trade failures. The results likely reflect overfitting to a specific historical anomaly rather than a robust edge. I must expand the backtest window or adjust parameters to validate this alpha before considering it for live deployment.

ADDITIONAL METRICS

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