



Backtest #48671 · LPG · EVO_GG1RSISNIP_v1093

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_v1093 strategy on LPG delivered a +42.10% return with a Sharpe ratio of 1.14, driven by a 66.7% win rate across only three trades. However, the statistical confidence remains critically low given the extreme sample size, which cannot reliably validate the robustness of the observed drawdown. While the strategy successfully captured a strong trend, the lack of diversification and insufficient historical data prevent a definitive assessment of risk parameters. We must expand the backtesting horizon and introduce walk-forward analysis to confirm whether these results generalize beyond this single sequence. The next step is to stress-test the logic against volatile market regimes before considering 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