



Backtest #49508 · LPG · EVO_GG1RSISNIP_v401

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_v401 strategy on LPG delivered a +42.10% return, but the statistical significance is negligible with only three trades executed. A Sharpe ratio of 1.14 indicates reasonable risk-adjusted returns, yet the 21.82% maximum drawdown suggests high volatility exposure relative to the small sample size. Such limited data volume makes it impossible to validate the robustness of the entry signals or confirm the stability of the win rate under different market regimes. The primary concern is overfitting to a specific, narrow price range rather than demonstrating broad applicability. Before deploying real capital, the model requires extensive walk-forward analysis and stress testing across multiple market cycles to ensure

ADDITIONAL METRICS

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