



Backtest #49514 · LPG · EVO_GG1RSISNIP_v215

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_v215 strategy on LPG generated a +42.10% return with a 66.7% win rate, yet the statistical significance is negligible due to only three executed trades. While the 1.14 Sharpe ratio indicates acceptable risk-adjusted performance, the 21.82% maximum drawdown suggests high volatility exposure that could widen significantly with more data points. Relying on this sample size risks overfitting, as such a high return is likely an outlier rather than a robust trend. We must expand the historical lookback period or adjust entry filters to validate whether this alpha holds under different market regimes 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