



BACKTEST REPORT

Backtest #53730 · LPG · EVO_GG1RSISNIP_v1540

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1540 strategy on LPG delivered a +41.35% return with a 66.7% win rate, yet the statistical confidence is negligible due to only three trades. While the 1.13 Sharpe ratio suggests reasonable risk-adjusted returns, the 21.82% maximum drawdown reveals significant volatility that a small sample size cannot reliably smooth. The strategy likely overfitted to recent noise rather than capturing a robust market regime, making these results more indicative of luck than skill. A prudent next step is to expand the lookback period or reduce trade frequency to gather sufficient data for a statistically valid evaluation.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63