



Backtest #56032 · LPG · EVO_GG1RSISNIP_v101

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

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v101 strategy on LPG generated a +41.35% ROI with a 66.7% win rate, but the statistical significance is negligible due to only 3 total trades. A Sharpe ratio of 1.13 suggests acceptable risk-adjusted returns, yet the 21.82% maximum drawdown indicates substantial volatility exposure that a tiny sample size cannot reliably measure. The results appear promising but are likely overfitted or coincidental, lacking the robustness required for institutional deployment. We must expand the test period or reduce the lookback window to validate if these performance metrics hold under broader market conditions.

ADDITIONAL METRICS

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