



Backtest #48487 · LPG · EVO_GG1RSISNIP_v1074

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_v1074 strategy on LPG generated a 42.10% ROI with a 66.7% win rate, yet the sample of only three trades renders these metrics statistically insignificant. A maximum drawdown of 21.82% suggests volatility that the limited dataset fails to capture, making the 1.14 Sharpe ratio unreliable for risk assessment. We cannot validate the robustness of the entry logic without expanding the backtest window or diversifying parameters to observe performance across different market regimes. The next concrete step is to stress-test this strategy against 2025 data to identify overfitting before any 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