



Backtest #57192 · LPG · EVO_GG1RSISNIP_v273

ROI	Sharpe	Win Rate	Max Drawdown
+46.76%	1.23	66.7%	-20.33%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v273 strategy on LPG delivered a 46.76% return, but statistical significance is critically low with only three trades. While the 66.7% win rate and 1.23 Sharpe ratio appear promising, the 20.33% maximum drawdown indicates substantial volatility risk in such a small sample. We cannot yet confirm the robustness of this edge against regime changes or overfitting on historical noise. The next logical step is to expand the lookback period or adjust entry filters to generate a larger dataset for more reliable performance validation.

ADDITIONAL METRICS

CAGR	46.76%
Sortino Ratio	1.01
Turnover	7.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14680.80