



Backtest #52599 · LPG · EVO_GG1RSISNIP_v1238

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_v1238 strategy on LPG generated a robust 41.35% return with a 1.13 Sharpe ratio, yet statistical significance is negligible due to only three trades. A 21.82% max drawdown highlights extreme volatility exposure relative to the limited sample size, suggesting the strategy is currently overfitted to a specific market regime. While the 66.7% win rate indicates directional accuracy, the lack of trade diversity prevents reliable risk assessment. The immediate next step is to extend the backtest window and validate performance across different volatility regimes before live deployment.

ADDITIONAL METRICS

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