



Backtest #56828 · LPG · EVO_GG1RSISNIP_v883

ROI	Sharpe	Win Rate	Max Drawdown
+38.21%	1.07	66.7%	-21.52%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v883 strategy generated a robust 38.21% return on LPG, but the results lack statistical significance due to only three executed trades. A 66.7% win rate and 1.07 Sharpe ratio suggest efficiency, yet the 21.52% maximum drawdown indicates substantial vulnerability to volatility that cannot be assessed without more data points. Consequently, current performance metrics are prone to overfitting and do not yet provide reliable confidence for institutional deployment. The most critical next step is to expand the backtest window and test across varied market regimes to validate consistency and reduce reliance on a small sample size.

ADDITIONAL METRICS

CAGR	38.21%
Sortino Ratio	0.88
Turnover	7.05x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13825.03