



Backtest #38117 · LPG · EVO_GG1RSISNIP_v238

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v238 strategy on LPG generated a 40.41% return with a 1.10 Sharpe ratio, yet the 21.82% max drawdown and only three total trades severely limit statistical confidence. Such a small sample size makes the 66.7% win rate statistically insignificant and prone to overfitting on specific volatility regimes. While the strategy successfully captured a sharp move, the lack of diversification and trade frequency suggests the logic is not robust enough for live deployment. We must expand the backtest window or adjust parameters to validate performance across different market conditions. Increasing the sample size is the immediate priority before any live allocation.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47