



Backtest #52881 · LPG · EVO_GG1RSISNIP_v1377

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_v1377 strategy on LPG generated a +41.35% return with a 66.7% win rate, yet the statistical significance remains critically weak due to only three trades. A 21.82% drawdown alongside a Sharpe ratio of 1.13 indicates that the returns were likely driven by a few high-impact trades rather than consistent execution. The sample size is insufficient to confirm the robustness of the signal logic or to rule out overfitting to specific price noise. Before deploying capital, the strategy requires extensive out-of-sample testing across different market regimes to validate its edge.

ADDITIONAL METRICS

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