



Backtest #46794 · LPG · EVO_GG1RSISNIP_v190

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v190 strategy on LPG delivered a +42.10% return with a 1.14 Sharpe ratio, yet the 21.82% drawdown and only three trades reveal severe statistical fragility. High win rate metrics are misleading given the minimal sample size, offering zero confidence for live deployment. The strategy likely captured a specific short-term mean reversion without adequate protection against regime shifts. We must increase trade frequency via parameter tuning and validate performance across multiple market regimes before committing capital.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40