



Backtest #52320 · LPG · EVO_GG1RSISNIP_v1048

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_v1048 strategy on LPG delivered a 41.35% ROI with a 1.13 Sharpe ratio, yet the 21.82% max drawdown and only three total trades severely undermine statistical confidence in these results. While the 66.7% win rate suggests selective precision, the extreme sample size makes the performance highly susceptible to regime-specific noise rather than robust alpha. The strategy likely captures short-term volatility spikes but lacks the consistency needed for institutional deployment under normal market conditions. Immediate next steps involve expanding the backtest window to identify regime failures and increasing trade frequency to validate statistical significance.

ADDITIONAL METRICS

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