



Backtest #48519 · LPG · EVO_GG1RSISNIP_v1076

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_v1076 strategy on LPG generated +42.10% ROI with a 66.7% win rate, yet the +1.14 Sharpe ratio and 21.82% drawdown signal severe inefficiency driven by only three trades. Such a low sample size renders the statistical confidence negligible, as the results are likely an overfit artifact rather than a robust alpha signal. While the nominal profitability is compelling, the extreme volatility risk suggests the strategy lacks sufficient resilience for live deployment. The critical next step is to expand the parameter space or asset universe to validate whether this performance generalizes beyond this single outlier sequence.

ADDITIONAL METRICS

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