



Backtest #48817 · LPG · EVO_GG1RSISNIP_v1122

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_v1122 strategy generated +42.10% ROI with a 66.7% win rate, yet the 21.82% max drawdown and only 3 total trades indicate extreme volatility and insufficient statistical confidence for institutional deployment. While the positive Sharpe ratio of 1.14 suggests reasonable risk-adjusted returns per trade, the low trade count renders the performance metrics highly sensitive to outliers and prone to overfitting. The strategy likely failed to filter out choppy market conditions where the LPG asset exhibited non-linear price action, leading to significant equity erosion during the single losing trade. We must expand the dataset by backtesting across multiple market regimes and timeframes to validate whether the alpha is

ADDITIONAL METRICS

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