



Backtest #51273 · LPG · EVO_GG1RSISNIP_v289

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v289 strategy on LPG achieved a +36.29% ROI with a 66.7% win rate, yet the statistical significance is critically low due to only three total trades. A Sharpe ratio of 1.04 suggests acceptable risk-adjusted returns, but the 21.82% maximum drawdown indicates severe vulnerability during adverse market phases. The small sample size prevents reliable confidence intervals, making these results potentially noisy and not yet robust for institutional deployment. Before allocating capital, you must expand the backtest horizon to capture multiple market regimes and validate if the alpha persists outside this specific 2026 period.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73