



Backtest #52098 · LPG · EVO_GG1RSISNIP_v127

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_v127 strategy on LPG generated a 41.35% ROI with a 1.13 Sharpe ratio, yet the high 21.82% drawdown and only 3 executed trades severely constrain statistical significance. A 66.7% win rate appears robust on paper, but extreme volatility in this small sample makes the risk-adjusted performance highly unreliable for live deployment. The strategy likely captured a specific short-term anomaly rather than a persistent alpha, given the lack of trade frequency to confirm robustness. Immediate next steps involve retraining the model on LPG with broader parameter ranges to stabilize drawdowns before any capital allocation.

ADDITIONAL METRICS

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