



Backtest #53367 · LPG · EVO_GG1RSISNIP_v1642

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_v1642 strategy on LPG delivered a nominal 41.35% return, driven by three high-convexity trades rather than consistent alpha. While the 66.7% win rate and 1.13 Sharpe ratio suggest robustness, the scarcity of data points renders any statistical confidence statistically insignificant. The 21.82% maximum drawdown indicates that the strategy lacks sufficient risk controls during adverse market regimes. Expanding the sample size through live deployment or expanding the backtest window is the only viable path to validate performance. This result remains a hypothesis pending further empirical evidence.

ADDITIONAL METRICS

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