



Backtest #50956 · LPG · EVO_GG1RSISNIP_v237

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_v237 strategy on LPG generated a +36.29% return with a 66.7% win rate, yet the sample size of only three trades renders the 1.04 Sharpe ratio statistically insignificant. A maximum drawdown of 21.82% exposes substantial tail risk that a small backtest cannot reliably quantify or model. The high profit percentage likely stems from leverage during a narrow price window rather than a robust edge in the broader market. Consequently, these metrics lack the predictive power needed for live deployment without significant parameter stress-testing. The immediate next step is to expand the lookback period and simulate against additional market cycles to validate the strategy's consistency.

ADDITIONAL METRICS

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