



Backtest #51778 · LPG · EVO_GG1RSISNIP_v1606

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_v1606 strategy delivered a +36.29% ROI on LPG with a 66.7% win rate, yet the 21.82% maximum drawdown highlights significant tail risk. The sample size of only three trades severely limits statistical confidence, making the 1.04 Sharpe ratio an unreliable indicator of robustness. While the gross returns were positive, the narrow dataset suggests the strategy is overfit to specific market conditions rather than demonstrating generalizability. The primary next step is to run a walk-forward analysis on a longer historical period to validate whether these parameters hold under varying volatility regimes.

ADDITIONAL METRICS

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