



Backtest #57037 · LPG · EVO_GG1RSISNIP_v127

ROI	Sharpe	Win Rate	Max Drawdown
+49.35%	1.28	66.7%	-20.94%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v127 strategy on LPG generated a 49.35% return, but a mere three trades make these performance metrics statistically insignificant and prone to noise. A 20.94% drawdown highlights substantial risk exposure that the sample size fails to contextualize, rendering the 1.28 Sharpe ratio unreliable for live deployment. We must treat these figures as exploratory data rather than confirmation of edge before allocating capital. The immediate priority is expanding the backtest lookback period to validate whether this profitability persists across varied market regimes. Until statistical confidence improves, the strategy remains unqualified for production trading.

ADDITIONAL METRICS

CAGR	49.35%
Sortino Ratio	1.05
Turnover	7.40x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14939.90