



Backtest #48468 · LPG · EVO_GG1RSISNIP_v1075

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1075 strategy on LPG generated a robust 42.1% return with a 66.7% win rate, yet the 21.82% drawdown and meager three trades severely limit statistical validity. Such a small sample size renders the 1.14 Sharpe ratio unreliable, as the metric lacks the trade volume necessary to confirm risk consistency. While the positive outcome suggests potential alpha, the data is too thin to rule out survivorship bias or luck. We must increase trade frequency or extend the backtest horizon to validate the strategy's resilience before any live deployment.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40