



Backtest #48829 · LPG · EVO_GG1RSISNIP_v1128

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_v1128 strategy on LPG generated a 42.10% ROI with a 1.14 Sharpe ratio, yet the strategy is statistically insignificant due to only three executed trades. Although the 66.7% win rate and 21.82% maximum drawdown suggest a robust risk-reward profile, such a small sample size creates high variance and invalidates any claims of consistent performance. The apparent alpha likely reflects a single outlier rather than a repeatable edge, rendering the current backtest insufficient for institutional deployment. The immediate next step is to expand the historical window or adjust entry parameters to generate at least one hundred trades for reliable statistical validation.

ADDITIONAL METRICS

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