



Backtest #53758 · LPG · EVO_GG1RSISNIP_v1546

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1546 strategy on LPG generated a +41.35% ROI with a 1.13 Sharpe ratio, yet the 66.7% win rate and \$14,139.63 final capital are misleading given the sample size of only three trades. Such low trade counts prevent statistical validation of the observed drawdown of 21.82%, making the performance highly susceptible to random noise rather than a robust edge. While the positive return is promising, the insufficient data points preclude any meaningful conclusion regarding the strategy's reliability or risk-adjusted performance stability. The immediate next step is to expand the backtest window or adjust parameters to generate a statistically significant trade volume before deploying live capital.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63