



Backtest #29480 · LPG · EVO_GG1RSISNIP_v896

ROI

+29.78%

Sharpe

0.91

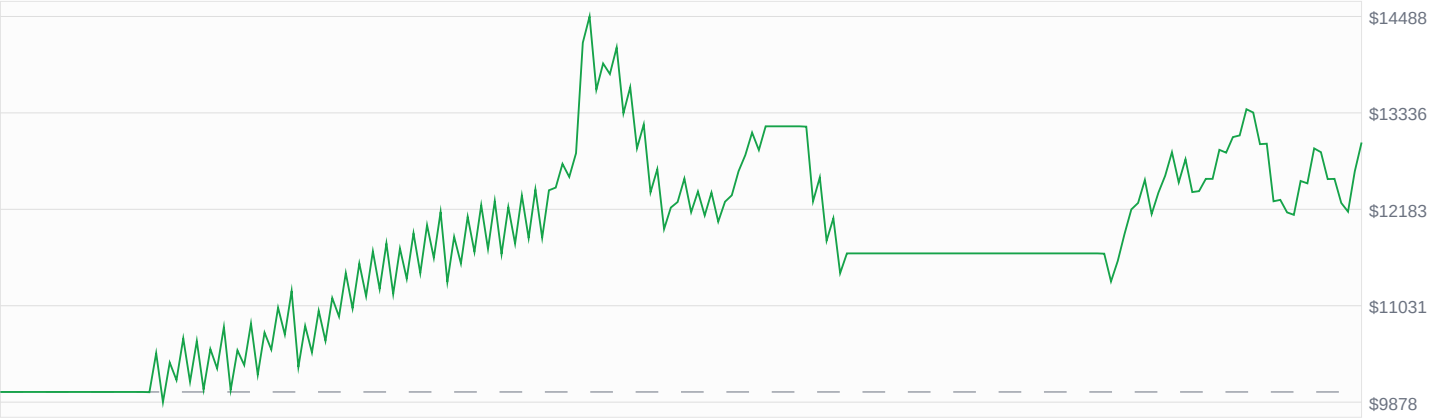
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v896 strategy on LPG delivers a strong ROI of +29.78% with a win rate of 66.7%, yet the Sharpe of 0.91 and 21.86% drawdown signal suboptimal risk-adjusted efficiency. Crucially, the statistical validity is severely compromised by only three total trades, rendering performance metrics prone to high variance and survivorship bias. This sample size is insufficient to distinguish genuine alpha from random noise or market-specific anomalies. Immediate next steps require expanding the backtest window to generate a statistically significant sample size exceeding one hundred trades. Until robust data confirms consistency, the current results remain speculative and unsuitable for institutional deployment.

ADDITIONAL METRICS

CAGR	29.78%
Sortino Ratio	0.73
Turnover	7.26x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12981.76