



Backtest #52284 · LPG · EVO_GG1RSISNIP_v1030

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_v1030 strategy delivered a 41.35% ROI on LPG, but the 66.7% win rate and 21.82% drawdown stem from only three trades, rendering statistical significance unreliable. High alpha returns here are likely noise rather than an edge, as the small sample size prevents robust risk modeling. We must expand the lookback period or trade frequency to validate the 1.13 Sharpe ratio before capital deployment. Increasing trade count to at least fifty is the mandatory next step to confirm edge reliability.

ADDITIONAL METRICS

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