



Backtest #52131 · LPG · EVO_GG1RSISNIP_v323

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_v323 strategy delivered a 41.35% return on LPG with a 1.13 Sharpe ratio, yet the sample of only three trades creates a statistically insignificant result that cannot confirm robustness. A 66.7% win rate and 21.82% maximum drawdown suggest potential volatility, but the narrow dataset precludes reliable risk assessment. We must treat these figures as preliminary exploratory data rather than a validated edge for live deployment. The immediate priority is expanding the backtest window to at least one hundred trades to achieve meaningful statistical power. Until then, this strategy remains a candidate for further parameter stress testing rather than capital allocation.

ADDITIONAL METRICS

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