



Backtest #52351 · LPG · EVO_GG1RSISNIP_v1074

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_v1074 strategy on LPG shows a strong 41.35% ROI with a 1.13 Sharpe ratio, yet the sample size of only three trades severely undermines statistical reliability and makes the 66.7% win rate statistically insignificant. The 21.82% max drawdown reveals high volatility exposure that a larger dataset could better calibrate, suggesting the current performance might be driven by outlier luck rather than robust alpha generation. Given this limited data, any confidence in the strategy's future replication is premature and potentially misleading for institutional allocation decisions. The immediate next step is to execute a longer backtest with increased trade frequency or a related asset to validate whether the observed returns persist

ADDITIONAL METRICS

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