



Backtest #52987 · LPG · EVO_GG1RSISNIP_v1435

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_v1435 strategy on LPG generated a +41.35% return with a 1.13 Sharpe ratio, yet the 66.7% win rate is statistically meaningless due to only three executed trades. Such a small sample size fails to confirm whether the 21.82% maximum drawdown was an outlier or a systemic flaw in the logic. The positive outcome likely reflects a lucky sequence of entries rather than a robust edge, as true institutional confidence requires at least one hundred trades for validation. Before deploying live capital, the team must expand the backtest to cover multiple market cycles and verify if these metrics hold under stress.

ADDITIONAL METRICS

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