



Backtest #53914 · LPG · EVO_GG1RSISNIP_v1566

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_v1566 backtest on LPG shows a +41.35% ROI with a 1.13 Sharpe ratio, but the 66.7% win rate is statistically meaningless given only three trades. A 21.82% drawdown on such a small sample indicates extreme volatility rather than sustainable risk, making the profitability highly unreliable. We must treat these results as hypothesis generation rather than a validated strategy until the sample size expands to at least 50 executions. The immediate next step is to run a walk-forward analysis with expanded parameter ranges to determine if the edge is robust or a data mining artifact.

ADDITIONAL METRICS

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