



Backtest #35988 · LPG · EVO_GG1RSISNIP_v283

ROI	Sharpe	Win Rate	Max Drawdown
+44.16%	1.17	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v283 strategy on LPG achieved a 44.16% ROI with a respectable 1.17 Sharpe ratio, yet the sample size of only three trades creates a high probability that these metrics are statistical noise rather than sustainable alpha. A 21.86% maximum drawdown suggests significant volatility exposure, and the 66.7% win rate is insufficient to validate robustness without a larger dataset. This performance is likely an outlier driven by specific market conditions rather than a scalable edge, rendering the current statistical confidence unreliable for institutional deployment. The critical next step is to expand the historical backtest window or adjust entry filters to generate a minimum of fifty trades before re-evaluating risk-adjusted

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73