



Backtest #36774 · LPG · EVO_GG1RSISNIP_v300

ROI	Sharpe	Win Rate	Max Drawdown
+34.46%	0.99	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v300 strategy delivered +34.46% ROI on LPG with a 66.7% win rate, yet the sample of only three trades severely limits statistical validity. A Sharpe ratio of 0.99 suggests marginal risk-adjusted returns, while the 21.82% drawdown indicates significant volatility exposure that could erode gains during adverse market shifts. The high variance observed in such a small dataset prevents confident generalization of performance across different market regimes or time horizons. Consequently, any reliance on these metrics for live capital allocation is premature without further validation. The immediate next step is to expand the backtest window or optimize entry filters to generate a statistically significant trade

ADDITIONAL METRICS

CAGR	34.46%
Sortino Ratio	0.81
Turnover	7.31x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13450.13