



Backtest #36810 · LPG · EVO_GG1RSISNIP_v305

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_v305 strategy delivered a +34.46% ROI on LPG with a 66.7% win rate, yet the sample of only three trades creates severe statistical noise that invalidates the 0.99 Sharpe ratio. While the 21.82% maximum drawdown suggests high volatility tolerance, such a small dataset cannot reliably confirm if the edge is genuine or merely luck. We must expand the historical backtest window to achieve a statistically significant sample size before considering live deployment. The next step is to run a parameter sweep to identify optimal settings that maintain profitability across broader market conditions.

ADDITIONAL METRICS

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