



Backtest #50808 · LPG · EVO_GG1RSISNIP_v356

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v356 strategy on LPG delivered a 36.29% return with a modest 1.04 Sharpe, yet the sample of only three trades creates insufficient statistical confidence to validate the 66.7% win rate or the 21.82% drawdown risk. While the strategy successfully captured an early trend, the extreme lack of data points suggests the results could be a lucky outlier rather than a robust alpha signal. The wide variance in potential outcomes indicates that the current parameters are overfit to a tiny dataset and may fail under different market regimes. To determine if this edge is genuine, you must increase the simulation range or adjust entry filters to generate a minimum of fifty trades before deploying live capital.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73