



Backtest #56475 · LPG · EVO_GG1RSISNIP_v312

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_v312 strategy on LPG achieved a 41.35% ROI with a 66.7% win rate, yet the sample of only three trades creates severe statistical noise that invalidates any confidence in the 1.13 Sharpe ratio. While the high win rate suggests robust signal logic, the 21.82% maximum drawdown indicates significant volatility exposure that is impossible to gauge without a larger dataset. This result is likely an outlier rather than a sustainable edge, as performance metrics on such a limited sample lack the reliability required for institutional deployment. The next logical step is to expand the lookback period or adjust entry thresholds to generate a minimum of one hundred trades before re-evaluating risk-adjusted returns.

ADDITIONAL METRICS

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