



Backtest #57245 · LPG · EVO_GG1RSISNIP_v283

ROI	Sharpe	Win Rate	Max Drawdown
+46.76%	1.23	66.7%	-20.33%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v283 strategy on LPG shows a +46.76% ROI, but the 3-trade sample size severely limits statistical reliability. A 20.33% drawdown paired with a modest 1.23 Sharpe ratio suggests the returns are driven by luck rather than robust edge. We cannot confidently generalize performance given such sparse data, making the win rate statistically insignificant. The next step is to expand the backtest window or adjust entry filters to generate a larger sample size for validation.

ADDITIONAL METRICS

CAGR	46.76%
Sortino Ratio	1.01
Turnover	7.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14680.80