



Backtest #51062 · LPG · EVO_GG1RSISNIP_v305

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_v305 strategy generated a 36.29% ROI on LPG, yet statistical confidence remains critically low due to only three total trades. While the 66.7% win rate and 1.04 Sharpe ratio suggest potential edge, the 21.82% maximum drawdown indicates high volatility sensitivity that a single sample cannot validate. Relying on this small sample size to guide capital allocation is methodologically unsound and exposes the portfolio to unquantified risk. We must expand the backtest window or adjust parameters to accumulate sufficient trade data before operationalizing the system. The next step is running a sensitivity analysis across different market regimes to verify the robustness of these signals.

ADDITIONAL METRICS

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