



Backtest #51133 · LPG · EVO_GG1RSISNIP_v1603

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_v1603 strategy on LPG generated a 36.29% ROI with a 66.7% win rate, yet the extreme concentration of only three trades renders the statistical significance negligible. A maximum drawdown of 21.82% signals substantial volatility exposure that the limited sample size fails to capture, making the reported Sharpe ratio of 1.04 potentially misleading. We must treat these results as preliminary noise rather than a confirmed alpha signal until a larger dataset validates the edge. The immediate next step is to expand the backtest window and test across correlated assets to confirm robustness before live deployment.

ADDITIONAL METRICS

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