



Backtest #52693 · LPG · EVO_GG1RSISNIP_v1303

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_v1303 strategy on LPG delivered a +41.35% ROI with a 66.7% win rate, yet the sample size of only three trades creates insufficient statistical confidence to validate the results. The high maximum drawdown of 21.82% suggests significant volatility exposure, while the Sharpe ratio of 1.13 indicates moderate risk-adjusted returns that warrant caution. Without a larger dataset, we cannot confirm whether the apparent success is due to genuine alpha or mere survivorship bias. We must prioritize expanding the backtest window to gather sufficient trade history before considering live deployment.

ADDITIONAL METRICS

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