



Backtest #49934 · LPG · EVO_GG1RSISNIP_v1300

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1300 backtest on LPG shows a 42.1% ROI with a 66.7% win rate, yet a 21.82% drawdown reveals high volatility risk. With only three trades, these statistics lack statistical significance and could easily be a survivorship bias artifact. The strategy's apparent success might simply be luck rather than a robust edge given the minimal sample size. We must run this strategy on a larger, out-of-sample dataset to validate its reliability before deploying live capital. The current results are promising but require further statistical validation to confirm a genuine alpha.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40