



Backtest #50081 · LPG · EVO_GG1RSISNIP_v1356

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_v1356 strategy on LPG delivered a +42.10% ROI with a 66.7% win rate, yet the sample size of only three trades renders the statistical significance negligible. A 1.14 Sharpe ratio suggests acceptable risk-adjusted returns, but the 21.82% maximum drawdown indicates high volatility exposure that could erode gains during a short-term correction. Relying on such limited data to validate a strategy is dangerous, as a few outlier trades can artificially inflate performance metrics without proving robustness. We must execute a rigorous out-of-sample backtest with significantly increased trade frequency before deploying live capital.

ADDITIONAL METRICS

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