



Backtest #49941 · LPG · EVO_GG1RSISNIP_v1308

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_v1308 strategy on LPG generated a +42.10% return with a 1.14 Sharpe ratio, yet the 21.82% drawdown and only three total trades render these metrics statistically insignificant. The sample size is too narrow to confirm the 66.7% win rate is sustainable rather than a result of survivorship bias or random noise. High volatility in LPG likely drove the outlier profits while the lack of trades suggests the entry conditions were rarely met. The next step is to expand the backtest window to at least 500 trades to validate the strategy's robustness before live deployment.

ADDITIONAL METRICS

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