



Backtest #49273 · LPG · EVO_GG1RSISNIP_v292

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_v292 strategy delivered a 42.1% ROI on LPG, yet the 21.8% drawdown and only three trades reveal excessive risk exposure relative to the sample size. With a Sharpe of 1.14 and a 66.7% win rate, performance appears robust but lacks statistical significance due to the limited trade history. The high volatility suggests the entry logic may be too sensitive to short-term noise without adequate filtering. We must increase the backtest window or tighten position sizing rules to validate these results 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