



Backtest #51181 · LPG · EVO_GG1RSISNIP_v1604

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1604 strategy generated a +36.29% ROI on LPG with a 1.04 Sharpe ratio, yet the 21.82% drawdown and only three trades severely limit statistical confidence. A win rate of 66.7% appears promising but is not meaningful without a larger sample size to rule out luck. The high volatility suggests the entry logic may be too aggressive for current market conditions, risking significant capital erosion. We must increase the backtest simulation range or adjust position sizing to stabilize the equity curve before live deployment.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73