



Backtest #51696 · LPG · EVO_GG1RSISNIP_v13

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_v13 strategy on LPG generated a +36.29% ROI with a 66.7% win rate, yet a meager three trades inflate statistical noise significantly. A Sharpe ratio of 1.04 indicates marginal risk-adjusted returns, while the 21.82% drawdown reveals high volatility exposure per position. The sample size is insufficient to confirm robustness, making the performance look promising but statistically unreliable. We must expand the backtest dataset or adjust entry filters to validate the signal 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