



Backtest #56045 · LPG · EVO_GG1RSISNIP_v189

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v189 strategy generated a 41.35% ROI on LPG, but the 66.7% win rate across only three trades lacks statistical significance. A 21.82% maximum drawdown suggests high volatility exposure that warrants immediate position sizing limits. Sharpe ratio of 1.13 indicates marginal risk-adjusted returns relative to the capital at risk. We must run a larger sample size backtest to confirm if these parameters are robust or merely luck.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63