



Backtest #48181 · LPG · EVO_GG1RSISNIP_v988

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_v988 strategy on LPG delivered a 42.10% ROI with a 1.14 Sharpe, yet the 21.82% drawdown and only three trades suggest low statistical confidence. A win rate of 66.7% is promising but unreliable without a larger sample to validate consistency. High volatility likely drove the gains alongside significant risk exposure, as evidenced by the deep drawdown. I recommend expanding the backtest period or adjusting stop-loss parameters to stress-test performance 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