



Backtest #50919 · LPG · EVO_GG1RSISNIP_v192

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_v192 strategy delivered a robust +36.29% ROI with a clean Sharpe ratio of 1.04, yet the 21.82% maximum drawdown signals significant volatility exposure. The 66.7% win rate is statistically meaningless given only three trades, indicating that the performance lacks the sample size required to confirm reliability. This undertrading suggests the entry logic is too restrictive or the market conditions for LPG are currently too illiquid for the strategy to trigger effectively. We must expand the backtest to a longer historical window and reduce position sizing thresholds to validate whether the alpha persists across more market regimes.

ADDITIONAL METRICS

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