



Backtest #51882 · LPG · EVO_GG1RSISNIP_v1615

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_v1615 strategy generated a +36.29% ROI on LPG with a 66.7% win rate, yet the statistical confidence is critically low due to only three executed trades. A 21.82% maximum drawdown suggests significant volatility exposure that the small sample size fails to adequately capture or mitigate. While the Sharpe ratio of 1.04 indicates acceptable risk-adjusted returns, the strategy lacks robustness for live deployment without further validation. The next step is to run a forward test with adjusted stop-loss logic to confirm if the high win rate persists under current market conditions.

ADDITIONAL METRICS

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