



Backtest #37405 · LPG · EVO_GG1RSISNIP_v22

ROI	Sharpe	Win Rate	Max Drawdown
+39.17%	1.08	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v22 strategy on LPG delivered a 39.17% ROI with a 66.7% win rate, yet the sample of only three trades severely limits statistical confidence. A Sharpe ratio of 1.08 suggests acceptable risk-adjusted returns, but a 21.82% maximum drawdown indicates significant vulnerability to adverse price swings. The high return stems from aggressive position sizing rather than robust edge, as such variance is unsustainable on a live trading platform. We must expand the backtest dataset or adjust entry filters to validate performance before deploying capital.

ADDITIONAL METRICS

CAGR	39.17%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13921.33