



Backtest #37591 · LPG · EVO_GG1RSISNIP_v2

ROI	Sharpe	Win Rate	Max Drawdown
+40.67%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v2 strategy on LPG generated a +40.67% return with a Sharpe ratio of 1.10, yet the high volatility is driven by only three trades. A 21.82% maximum drawdown combined with a low trade count severely limits statistical confidence in these results. The single win rate of 66.7% appears inflated rather than indicative of a robust edge. Expanding the backtest period or optimizing entry filters is the necessary next step to validate performance. This is educational analysis and not investment advice.

ADDITIONAL METRICS

CAGR	40.67%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14070.87