



Backtest #50895 · LPG · EVO_GG1RSISNIP_v1592

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_v1592 strategy on LPG delivered a +36.29% ROI with a 66.7% win rate, yet the statistical confidence is negligible due to only three executed trades. A 21.82% maximum drawdown exposes significant volatility risk that the low trade count fails to mitigate. While the positive Sharpe ratio of 1.04 suggests decent risk-adjusted returns, the sample size is too small to validate the strategy's robustness against market regimes. The next step is to expand the backtest window or adjust parameters to generate a larger trade history before live deployment.

ADDITIONAL METRICS

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