



Backtest #51578 · LPG · EVO_GG1RSISNIP_v203

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_v203 strategy generated a 36.29% ROI on LPG, driven by high-impact moves rather than steady accumulation. While the 66.7% win rate suggests strong directional accuracy, the 21.82% maximum drawdown and a Sharpe ratio of only 1.04 indicate excessive volatility and poor risk-adjusted returns. With merely three executed trades, the statistical significance is negligible, making these results unreliable for institutional deployment. The strategy lacks robustness against whipsaws, as evidenced by the sharp drawdown relative to the modest capital increase. The next step is to expand the backtest sample by adjusting parameters to generate at least 100 trades for meaningful statistical validation.

ADDITIONAL METRICS

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