



Backtest #56345 · LPG · EVO_GG1RSISNIP_v22

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v22 strategy on LPG delivered a +41.35% ROI with a 66.7% win rate, yet the statistical confidence is negligible due to only three executed trades. While the 1.13 Sharpe ratio suggests acceptable risk-adjusted returns, the 21.82% maximum drawdown indicates significant volatility exposure during the sample period. Such a small dataset fails to validate the robustness of the entry logic or filter against false breakouts effectively. The strategy requires immediate expansion of the backtest window to accumulate sufficient trade data for reliable performance attribution. Further testing with adjusted stop-loss parameters and expanded lookback periods is necessary before considering live deployment.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63