



Backtest #51235 · LPG · EVO_GG1RSISNIP_v2

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_v2 strategy generated a +36.29% ROI on LPG, driven by an aggressive entry logic that captured three high-conviction moves. Despite a respectable 66.7% win rate, the strategy produced a 21.82% maximum drawdown, indicating significant exposure during volatile pullbacks. With only three total trades, the statistical power is too low to validate the 1.04 Sharpe ratio or confirm long-term viability. The sample size fails to account for regime shifts, making these results highly sensitive to specific market conditions rather than robust edge. We must expand the backtest horizon to validate performance across different market cycles before deploying live capital.

ADDITIONAL METRICS

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