



Backtest #56354 · LPG · EVO_GG1RSISNIP_v289

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_v289 strategy generated a 41.35% return on LPG with a 66.7% win rate, but the statistical significance is critically low due to only three trades. A 21.82% maximum drawdown indicates high volatility exposure, which the sample size fails to validate. While the Sharpe ratio of 1.13 suggests positive risk-adjusted returns, the strategy lacks robustness confirmation against different market regimes. The next step is to expand the test period and optimize entry parameters to reduce drawdowns and increase trade frequency for reliable validation.

ADDITIONAL METRICS

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