



Backtest #57148 · LPG · EVO_GG1RSISNIP_v27

ROI	Sharpe	Win Rate	Max Drawdown
+46.76%	1.23	66.7%	-20.33%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v27 strategy on LPG delivered a +46.76% ROI with a Sharpe ratio of 1.23, but the high 20.33% drawdown and meager three trades suggest results are statistically insignificant and likely driven by luck rather than robust edge. While the win rate of 66.7% appears promising, the extreme lack of trade frequency prevents any meaningful assessment of strategy consistency or risk management under varied market conditions. This outcome indicates the parameters are too narrow or the market regime has not yet provided sufficient opportunities for the signal logic to validate itself. We must expand the backtest period or optimize entry filters to generate a larger sample size before deeming the approach viable for live deployment.

ADDITIONAL METRICS

CAGR	46.76%
Sortino Ratio	1.01
Turnover	7.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14680.80