



Backtest #52528 · LPG · EVO_GG1RSISNIP_v1183

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_v1183 strategy on LPG delivered a robust +41.35% ROI and a Sharpe ratio of 1.13, indicating consistent risk-adjusted returns. However, the strategy executed only 3 trades, which renders the 66.7% win rate statistically insignificant and exposes the 21.82% maximum drawdown to extreme volatility. This high drawdown relative to the small sample size suggests a need for parameter optimization to filter out false signals before live deployment. The approach effectively captured trend momentum but lacks the trade frequency required to smooth equity curve deviations. Next, run a walk-forward analysis over the last 12 months to validate robustness across different market regimes.

ADDITIONAL METRICS

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