



Backtest #57155 · LPG · EVO_GG1RSISNIP_v270

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_v270 strategy on LPG generated a +46.76% return with a 1.23 Sharpe ratio, yet the +20.33% maximum drawdown and only three executed trades reveal extreme volatility and insufficient sample size to validate statistical confidence. While the win rate of 66.7% suggests directional precision, the low trade count prevents reliable risk-adjusted performance modeling, making the current results anecdotal rather than robust. We must expand the backtest horizon or optimize entry filters to generate a statistically significant trade history before deploying live capital. The next step involves stress-testing this logic across multiple market regimes to confirm whether the edge persists beyond this single asset snapshot.

ADDITIONAL METRICS

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