



Backtest #35747 · LPG · EVO_GG1RSISNIP_v366

ROI	Sharpe	Win Rate	Max Drawdown
+44.16%	1.17	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v366 strategy on LPG shows a compelling +44.16% return driven by a 66.7% win rate, yet the statistical significance is negligible due to only three total trades. The low trade count suggests the system is too conservative to capture volatility, leaving the Sharpe ratio of 1.17 and the 21.86% maximum drawdown untested against real market cycles. Without more samples, we cannot confidently separate luck from edge, so the 21.86% drawdown remains an unverified worst-case scenario rather than a proven risk. The critical next step is to re-run the backtest with a lower stop-loss threshold or wider entry filters to force more frequent signals. This adjustment will generate sufficient data points to validate the strategy's

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73