



Backtest #47160 · LPG · EVO_GG1RSISNIP_v146

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v146 strategy generated a +42.10% return on LPG with a 66.7% win rate, yet the statistical significance is critically low due to only three executed trades. Despite a respectable Sharpe ratio of 1.14, the 21.82% maximum drawdown indicates substantial volatility exposure that the limited sample size fails to capture reliably. Extrapolating these results to live markets is premature, as the high variance suggests performance could diverge sharply with additional data points. We must expand the backtest parameters to generate a larger trade history before deploying live capital.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40