



Backtest #56220 · LPG · EVO_GG1RSISNIP_v146

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_v146 backtest on LPG shows a +41.35% ROI with a 66.7% win rate, yet the statistical significance is critically low due to only three executed trades. This minimal sample size prevents any reliable assessment of the strategy's robustness against market variance or specific drawdown scenarios. While the 1.13 Sharpe ratio suggests positive risk-adjusted returns, the 21.82% maximum drawdown indicates substantial volatility that current data cannot fully characterize. Future iterations must incorporate broader market conditions and stress tests to validate performance beyond this limited dataset. Proceed with expanding the backtest timeframe and increasing trade frequency to gather statistically relevant evidence

ADDITIONAL METRICS

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