



Backtest #46550 · LPG · EVO_GG1RSISNIP_v425

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_v425 backtest on LPG shows a 42.10% return driven by three trades, but the statistical significance is weak with such a small sample size. While the Sharpe ratio of 1.14 suggests decent risk-adjusted returns, the 21.82% drawdown indicates substantial volatility that the strategy failed to mitigate effectively. The high win rate of 66.7% appears promising yet unreliable given the lack of trade diversity to confirm consistency. We need to expand the test period or adjust parameters to validate if these results are replicable under varied market conditions. Expanding the backtest to include a longer historical dataset is the essential next step to ensure robustness before live deployment.

ADDITIONAL METRICS

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