



Backtest #48180 · LPG · EVO_GG1RSISNIP_v988

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_v988 backtest on LPG delivered a 42.1% ROI with a 66.7% win rate, yet the statistical significance is negligible due to only three executed trades. A sharp 21.82% maximum drawdown highlights severe volatility risk that the current parameters failed to mitigate effectively. The high Sharpe ratio of 1.14 appears inflated by the small sample size and cannot be reliably extrapolated to live markets. We must increase the simulation window or adjust entry filters to generate sufficient trade data for robust confidence intervals. Prioritize expanding the backtest horizon before deploying capital to validate the strategy under diverse market conditions.

ADDITIONAL METRICS

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