



Backtest #51438 · LPG · EVO_GG1RSISNIP_v296

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v296 strategy generated a +36.29% return on LPG, yet the sample size of only three trades renders the 1.04 Sharpe ratio and 66.7% win rate statistically insignificant. A 21.82% maximum drawdown highlights substantial volatility risk that is not adequately captured by such a small dataset. Without a larger sample, we cannot confirm the robustness of the entry and exit logic before live deployment. The immediate next step is to expand the backtest lookback period to validate consistency across different market regimes. Until this statistical confidence is established, capital allocation should remain cautious.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73