



Backtest #52442 · LPG · EVO_GG1RSISNIP_v1132

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_v1132 backtest on LPG shows a 41.35% gain with a 66.7% win rate, yet the sample of only three trades renders the 1.13 Sharpe ratio statistically insignificant. While the strategy captured the trend effectively, the 21.82% drawdown indicates high volatility exposure that cannot be validated without more data. We must run a forward simulation with adjusted volatility filters to confirm if the edge persists before deploying live capital. Increasing the test period or reducing trade frequency would provide the necessary sample size to assess true risk-adjusted returns.

ADDITIONAL METRICS

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