



Backtest #54717 · LPG · EVO_GG1RSISNIP_v1583

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_v1583 backtest on LPG shows a promising +41.35% ROI and a Sharpe ratio of 1.13, yet a 21.82% drawdown and only three trades indicate insufficient statistical confidence. The strategy likely capitalized on specific volatility spikes rather than a robust trend, as the low trade count prevents reliable risk assessment. A larger sample size is required to validate the 66.7% win rate before deploying live capital. I recommend running a forward test with tighter filters to confirm performance consistency across different market regimes.

ADDITIONAL METRICS

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