



Backtest #56377 · LPG · EVO_GG1RSISNIP_v294

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_v294 backtest on LPG shows a +41.35% return with a 1.13 Sharpe ratio, yet only 3 trades limit statistical confidence and inflate win rate volatility. The 21.82% drawdown reveals significant tail risk that a small sample size masks, making the 66.7% win rate potentially misleading for live deployment. While the strategy captured substantial gains, the lack of trade frequency prevents robust assessment of consistency under normal market conditions. We must run a longer simulation or optimize entry filters to expand the sample size before considering live capital allocation.

ADDITIONAL METRICS

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