



Backtest #56591 · LPG · EVO_GG1RSISNIP_v396

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_v396 backtest on LPG shows a +41.35% ROI with a 66.7% win rate, yet the three trades sample size is insufficient for statistical confidence. A 21.82% maximum drawdown indicates significant volatility exposure, while the 1.13 Sharpe ratio suggests moderate risk adjustment. The strategy likely failed to filter for liquidity or trend stability during this narrow window. Before deploying live capital, we must validate these parameters across a longer historical period to ensure robustness.

ADDITIONAL METRICS

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