



Backtest #49546 · LPG · EVO_GG1RSISNIP_v13

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v13 strategy on LPG shows a +42.10% return with a 1.14 Sharpe, yet the 21.82% drawdown and only three total trades severely limit statistical confidence. Such a small sample size cannot reliably confirm the robustness of the signal logic or validate the win rate against typical market regimes. The high variance suggests the approach may be overly sensitive to specific noise rather than capturing a consistent edge. Before deploying live capital, the strategy requires extensive parameter optimization and a larger historical backtest to ensure stability.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40