



Backtest #50195 · LPG · EVO_GG1RSISNIP_v1432

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_v1432 backtest on LPG shows a 42.1% ROI, yet a sample of three trades renders the 1.14 Sharpe ratio and 66.7% win rate statistically insignificant. A 21.82% maximum drawdown confirms that early volatility is not yet smoothed by sufficient historical data to validate risk parameters. Without a longer equity curve, the strategy's edge remains unproven and susceptible to overfitting on noise. We must expand the sample size by testing on larger historical datasets before deploying live capital.

ADDITIONAL METRICS

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