



Backtest #55980 · LPG · EVO_GG1RSISNIP_v437

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 LPG backtest for EVO_GG1RSISNIP_v437 delivered a robust 41.35% return, driven by a 66.7% win rate and a positive Sharpe ratio of 1.13, though the sample size of only three trades critically limits statistical significance. While the strategy effectively navigated volatility to end with \$14,139.63, a maximum drawdown of 21.82% exposes the model to substantial downside risk that the small trade count fails to smooth out. We must treat these results as preliminary evidence rather than a validated edge, given the high variance inherent in such limited data. The prudent next step is to expand the historical window and test this logic across multiple assets to determine if these performance metrics hold under broader market conditions.

ADDITIONAL METRICS

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