



Backtest #49189 · LPG · EVO_GG1RSISNIP_v244

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_v244 backtest on LPG shows a +42.10% ROI with a 66.7% win rate, driven by only three trades. The sample size is critically insufficient to validate the 1.14 Sharpe ratio or the 21.82% peak drawdown. Such low trade counts introduce massive statistical noise that makes performance metrics unreliable for institutional deployment. We must increase sample size through extended historical windows before optimizing parameters.

ADDITIONAL METRICS

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