



Backtest #49645 · LPG · EVO_GG1RSISNIP_v425

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_v425 backtest on LPG shows a +42.10% ROI, yet the statistical validity is critically weak due to only three executed trades. While the 66.7% win rate and 1.14 Sharpe ratio suggest directional efficacy, a 21.82% maximum drawdown indicates significant volatility risk not smoothed by such a small sample. We cannot confidently generalize performance or assume this alpha will persist in live markets with lower trade frequency. The next step is to optimize entry parameters to increase trade volume for a more robust equity curve analysis before considering deployment.

ADDITIONAL METRICS

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