



Backtest #49875 · LPG · EVO_GG1RSISNIP_v1280

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_v1280 backtest on LPG shows a +42.10% ROI, yet the strategy executed only three trades, severely limiting statistical significance. A Sharpe ratio of 1.14 suggests acceptable risk-adjusted returns, but the 21.82% drawdown indicates high volatility exposure relative to the small sample. The 66.7% win rate is misleading without a larger dataset to confirm reliability across different market regimes. We must expand the backtest lookback period or adjust parameters to generate a robust sample size before live deployment.

ADDITIONAL METRICS

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