



Backtest #56308 · LPG · EVO_GG1RSISNIP_v244

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 EVO_GG1RSISNIP_v244 backtest on LPG shows a 41.35% ROI with a 66.7% win rate, yet the extreme 21.82% drawdown and only three executed trades severely limit statistical significance. While the Sharpe ratio of 1.13 suggests moderate risk-adjusted returns, such a small sample size renders the strategy unreliable for live deployment without further validation. The high variance indicates the system may be overfitting to noise rather than capturing a robust market regime. I recommend expanding the backtest to a longer historical window and increasing trade frequency to achieve a statistically meaningful sample size before execution.

ADDITIONAL METRICS

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