



Backtest #47757 · LPG · EVO_GG1RSISNIP_v1490

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_v1490 backtest on LPG shows a 42.1% ROI with a respectable 1.14 Sharpe ratio, driven by a 66.7% win rate across only three trades. However, the statistical validity is critically low due to the minimal sample size, making the 21.82% maximum drawdown and potential volatility misleading indicators of true risk. A sample of three executions cannot reliably confirm strategy robustness or accurately model market stress scenarios. You must retest with adjusted parameters or different market conditions to validate performance before considering 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