



Backtest #49236 · LPG · EVO_GG1RSISNIP_v288

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_v288 backtest on LPG generated a +42.10% ROI with a 1.14 Sharpe, yet the 21.82% drawdown and only three total trades severely limit statistical confidence. The high win rate of 66.7% appears driven by a tiny sample size rather than robust edge, rendering the results unreliable for live deployment. You must expand the dataset by testing across multiple market regimes to validate if the signal logic holds outside this specific historical window. Next, run a forward test on a rolling window of data to assess real-time execution costs and slippage before considering any capital allocation.

ADDITIONAL METRICS

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