



Backtest #49484 · LPG · EVO_GG1RSISNIP_v324

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_v324 backtest on LPG shows a +42.10% ROI and a 66.7% win rate, yet the sample size of only three trades severely undermines statistical confidence. While the 1.14 Sharpe ratio suggests decent risk-adjusted returns, the 21.82% max drawdown highlights significant volatility exposure. Such a small dataset cannot reliably predict future performance or validate the robustness of the signal logic. The strategy must undergo extensive parameter optimization and stress testing against larger, more varied datasets 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