



Backtest #49837 · LPG · EVO_GG1RSISNIP_v1259

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_v1259 backtest on LPG shows a 42.1% ROI with a 1.14 Sharpe ratio, yet the statistical significance is negligible due to only three executed trades. While the 66.7% win rate and controlled 21.82% drawdown suggest robust logic, the sample size is far too small to confirm performance reliability under varying market conditions. We must execute a live forward test with slippage modeling to validate if the strategy holds outside this limited historical window. A larger sample size is required before deploying capital at scale.

ADDITIONAL METRICS

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