



Backtest #56024 · LPG · EVO_GG1RSISNIP_v77

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_v77 backtest on LPG shows a 41.35% gain but suffers from severe statistical insignificance due to only 3 trades. A 21.82% drawdown paired with a 1.13 Sharpe ratio suggests high volatility and insufficient risk-adjusted returns for institutional standards. The sample size is too small to validate the 66.7% win rate, meaning observed performance could easily be random noise. The next step is to extend the backtest to at least 100 trades or optimize parameters to reduce drawdown before live deployment.

ADDITIONAL METRICS

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