



Backtest #57131 · LPG · EVO_GG1RSISNIP_v288

ROI	Sharpe	Win Rate	Max Drawdown
+46.76%	1.23	66.7%	-20.33%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v288 strategy on LPG generated a +46.76% ROI with a 66.7% win rate, yet the sample size of only three trades renders the 1.23 Sharpe ratio statistically insignificant. While the 20.33% maximum drawdown remains contained, such low frequency prevents robust validation of the signal logic under varying market regimes. Confidence in these results is currently low due to the extreme lack of data points required for meaningful risk assessment. The immediate next step is to run a longer historical backtest to evaluate performance consistency across different volatility regimes before any live deployment.

ADDITIONAL METRICS

CAGR	46.76%
Sortino Ratio	1.01
Turnover	7.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14680.80