



Backtest #49806 · LPG · EVO_GG1RSISNIP_v1233

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_v1233 backtest on LPG shows +42.10% returns with a 66.7% win rate, but the 21.82% drawdown and only three trades reveal severe statistical unreliability. A high ROI here is likely noise rather than alpha, as the sample size is too small to validate the 1.14 Sharpe ratio or confirm strategy robustness. We cannot trust the equity curve to predict live performance, and the risk-adjusted metrics are meaningless without more data. The next step is mandatory parameter optimization across multiple market regimes to expand the trade count before deployment.

ADDITIONAL METRICS

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