



Backtest #46809 · LPG · EVO_GG1RSISNIP_v205

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_v205 backtest on LPG generated a +42.10% return, yet the statistical significance is critically low given only three total trades executed. While the 1.14 Sharpe ratio and 66.7% win rate suggest effective risk-adjusted performance, the max drawdown of 21.82% indicates high volatility exposure not yet smoothed by sample size. This narrow dataset fails to confirm robustness against varied market regimes, making the high return an outlier rather than a systemic edge. We must increase the backtest horizon or adjust entry thresholds to gather sufficient trade data before deploying live capital.

ADDITIONAL METRICS

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