



Backtest #48304 · LPG · EVO_GG1RSISNIP_v1025

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_v1025 backtest on LPG shows a 42.10% ROI with a 66.7% win rate, yet the single-trade sample size renders statistical significance impossible. A maximum drawdown of 21.82% combined with a Sharpe of 1.14 indicates high volatility exposure that is not yet validated by historical data breadth. Without additional trades, performance metrics could easily reverse on minor market noise, making current results anecdotal rather than reliable. We must expand the test period or adjust parameters to generate sufficient trade counts before deploying live capital. The next step is running a forward test with adjusted filters to confirm stability over time.

ADDITIONAL METRICS

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