



BACKTEST REPORT

Backtest #57254 · LPG · EVO_GG1RSISNIP_v378

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

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v378 backtest on LPG shows a 46.76% gain with a 1.23 Sharpe ratio, yet the sample size of only three trades severely limits statistical reliability. While the 66.7% win rate indicates potential edge, the 20.33% maximum drawdown reveals significant volatility risk that the current data cannot fully quantify. Extrapolating these metrics to live markets is speculative due to the insufficient trade history required for robust confidence intervals. We must expand the lookback period or adjust parameters to generate a larger dataset before deploying capital.

ADDITIONAL METRICS

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