



Backtest #46802 · LPG · EVO_GG1RSISNIP_v199

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_v199 backtest on LPG shows a 42.10% return, but the 3-trade sample size renders the 66.7% win rate statistically insignificant. A 21.82% drawdown against a Sharpe ratio of 1.14 suggests high volatility and potential overfitting to a short historical window. We must treat these results as a hypothesis rather than a validated edge until volume scales. The immediate priority is stress testing the logic on out-of-sample data to verify robustness before live deployment.

ADDITIONAL METRICS

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