



Backtest #46808 · 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 delivered a robust +42.10% return with a Sharpe ratio of 1.14, yet the sample size of only three trades creates significant statistical noise. A 21.82% drawdown suggests high volatility exposure, while the 66.7% win rate remains unreliable without more data points. We must expand the test horizon to filter out outliers and validate whether this performance is structural or a fluke. Increasing the lookback period or adjusting entry filters will clarify if the strategy can sustain these metrics under different market regimes.

ADDITIONAL METRICS

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