



Backtest #49154 · LPG · EVO_GG1RSISNIP_v1206

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_v1206 backtest on LPG shows a +42.10% return driven by three trades, yet the statistical significance is negligible. A 66.7% win rate with only three executions lacks the robustness required for institutional deployment. The 21.82% drawdown highlights high volatility exposure that a larger sample size would likely smooth out. Sharpe ratio of 1.14 suggests moderate risk-adjusted performance but does not compensate for the small N. Next, expand the test window or adjust entry filters to generate a minimum of fifty trades before live allocation.

ADDITIONAL METRICS

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