



Backtest #56023 · LPG · EVO_GG1RSISNIP_v1592

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1592 backtest shows a +41.35% ROI with a 1.13 Sharpe ratio, yet the 66.7% win rate lacks statistical significance due to only three trades. A 21.82% maximum drawdown indicates substantial volatility risk that the small sample size masks. This result is likely an outlier rather than a robust alpha signal for LPG. We must run an out-of-sample test with expanded parameters to validate edge before live deployment.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63