



Backtest #48127 · LPG · EVO_GG1RSISNIP_v986

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_v986 backtest on LPG shows a +42.10% ROI and 66.7% win rate, yet the statistical significance is critically low due to only three total trades. A Sharpe ratio of 1.14 indicates decent risk-adjusted returns, but the 21.82% max drawdown remains a substantial vulnerability that is not yet fully validated by history. Such a narrow sample size renders the strategy's profitability highly fragile and prone to overfitting on specific market noise. Before deploying live capital, we must execute a parameter optimization to generate a robust sample size and confirm these metrics across 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