



Backtest #52558 · LPG · EVO_GG1RSISNIP_v1209

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_v1209 backtest on LPG shows a 41.35% ROI and a 66.7% win rate, yet the sample size of only three trades renders these results statistically insignificant. A max drawdown of 21.82% paired with a Sharpe ratio of 1.13 indicates high volatility and a lack of robust risk-adjusted performance confirmation. The strategy clearly overfits the specific market conditions present during this limited period without demonstrating true adaptive capability. We must expand the historical backtest window and stress test against diverse market regimes before deploying live capital.

ADDITIONAL METRICS

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