



Backtest #34397 · LPG · EVO_GG1RSISNIP_v997

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v997 backtest on LPG shows a sharp +39.93% ROI and a 66.7% win rate, yet the statistical validity is negligible due to only three total trades. Despite a respectable Sharpe ratio of 1.10, the 21.86% maximum drawdown reveals significant vulnerability to adverse price moves during this short sample. The results are likely overfitted to specific noise rather than a robust market regime, meaning confidence in forward performance is low. We must expand the sample size by adjusting entry parameters or extending the lookback period before deploying live capital.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51