



Backtest #50232 · LPG · EVO_GG1RSISNIP_v1457

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_v1457 backtest on LPG shows a +42.10% ROI and a 66.7% win rate, yet a Sharpe of 1.14 and a 21.82% drawdown reveal high volatility for a sample of only three trades. With such limited data, statistical confidence is nonexistent, making the performance highly susceptible to overfitting or random noise rather than a robust edge. The strategy likely captured a specific short-term anomaly rather than a sustainable trend, as evidenced by the significant capital erosion relative to gains. We must avoid deploying live capital until the strategy is stress-tested across extended market cycles to validate its risk-adjusted returns.

ADDITIONAL METRICS

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