



Backtest #36706 · LPG · EVO_GG1RSISNIP_v257

ROI	Sharpe	Win Rate	Max Drawdown
+42.44%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v257 backtest on LPG shows a +42.44% ROI with a 1.14 Sharpe, yet the 21.82% maximum drawdown and only three trades indicate severe overfitting rather than robust alpha. A sample size of three executions provides no statistical confidence for live deployment, as the strategy may have merely optimized for historical noise. The high win rate of 66.7% is likely a result of parameter tuning on a tiny dataset rather than genuine edge. You must expand the sample size via walk-forward analysis or reduce position sizing to validate performance before risking capital.

ADDITIONAL METRICS

CAGR	42.44%
Sortino Ratio	0.93
Turnover	7.39x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14248.62