



Backtest #38057 · LPG · EVO_GG1RSISNIP_v455

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v455 strategy on LPG delivered a 40.41% ROI with a 66.7% win rate, yet the 21.82% drawdown and low trade count of three indicate extreme overfitting and insufficient statistical confidence for live deployment. While the 1.10 Sharpe ratio suggests reasonable risk-adjusted returns, the lack of sample size renders these figures unreliable proxies for future performance. The strategy likely captured a specific short-term anomaly rather than a robust market edge. We must expand the parameter space and run a walk-forward analysis on a longer historical dataset to validate stability. Until the equity curve demonstrates resilience across multiple market regimes, this model remains a hypothesis rather than a production system.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47