



Backtest #39099 · LPG · EVO_GG1RSISNIP_v1013

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_v10133 strategy delivered a 40.41% ROI on LPG with a 66.7% win rate, yet the 21.82% drawdown and only three trades signal severe overfitting to a narrow sample. A Sharpe ratio of 1.10 suggests moderate risk-adjusted returns, but the statistical confidence is critically low given the insufficient trade frequency to validate robustness. The high volatility relative to the small sample size indicates the strategy likely captured noise rather than a persistent edge. We must expand the backtest window and walk-forward analysis to confirm if this performance replicates across different market regimes before considering live deployment.

ADDITIONAL METRICS

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