



Backtest #40852 · LPG · EVO_GG1RSISNIP_v1533

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_v1533 strategy on LPG delivered a 40.41% ROI with a 1.10 Sharpe ratio, yet the 21.82% drawdown and merely three trades reveal severe overfitting. A 66.7% win rate on such a limited sample lacks statistical significance, indicating the results are likely noise rather than predictive edge. This concentration of trades suggests the strategy failed to capture broader market inefficiencies during the test period. We must run a walk-forward analysis with stricter sample constraints to validate if this edge persists beyond the initial optimization.

ADDITIONAL METRICS

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