



Backtest #46737 · LPG · EVO_GG1RSISNIP_v67

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_v67 strategy shows a +42.10% ROI on LPG with a 1.14 Sharpe ratio, yet the 21.82% drawdown and only 3 total trades reveal severe overfitting risks. A 66.7% win rate on such a small sample size lacks statistical significance, suggesting the results may be coincidental rather than robust. The limited trade count prevents reliable assessment of regime adaptability, making the high returns potentially fragile during market shifts. We must expand the backtest window and increase trade frequency thresholds to validate these findings before deployment.

ADDITIONAL METRICS

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