



Backtest #50879 · LPG · EVO_GG1RSISNIP_v36

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v36 strategy on LPG delivered a +36.29% return with a 1.04 Sharpe, yet the 21.82% drawdown and only three trades signal severe overfitting rather than robust edge. A win rate of 66.7% is meaningless when based on such a small sample, leaving the statistical confidence near zero. The high reward-to-risk ratio appears fragile and likely captures noise rather than a sustainable alpha. You must expand the data window to generate statistically significant trade counts before deploying capital. Run a new simulation on a wider date range to validate if this performance holds.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73