



Backtest #51059 · LPG · EVO_GG1RSISNIP_v109

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_v109 strategy on LPG generated a 36.29% return, yet the 21.82% drawdown and low trade count of three indicate severe overfitting and insufficient statistical confidence for live deployment. The positive Sharpe ratio is misleading given the minimal sample size, suggesting the results are likely noise rather than a robust edge. Relying on this performance for capital allocation is premature without further validation on out-of-sample data. The immediate next step is to expand the backtest window significantly or retrain the model with more diverse market regimes to verify consistency.

ADDITIONAL METRICS

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