



Backtest #48735 · LPG · EVO_GG1RSISNIP_v1105

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_v1105 strategy generated a 42.10% ROI on LPG, yet the 21.82% drawdown and mere three trades reveal severe overfitting risks. A Sharpe ratio of 1.14 suggests marginal risk-adjusted returns that are statistically unreliable given the tiny sample size. The high win rate likely reflects lucky captures of a specific market microstructure rather than robust logic. We must run a walk-forward analysis with strict out-of-sample validation to confirm any genuine edge exists beyond noise.

ADDITIONAL METRICS

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