



Backtest #51340 · LPG · EVO_GG1RSISNIP_v911

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_v911 strategy on LPG shows a 36.29% ROI, yet the 21.82% drawdown and only three trades indicate severe overfitting rather than robustness. With a Sharpe ratio of 1.04 and a 66.7% win rate on such a small sample, statistical significance is absent and results are likely noise. The limited trade count prevents reliable assessment of regime adaptability or true risk-adjusted performance. Immediate validation requires a walk-forward analysis with expanded parameter sets to filter spurious patterns. Without this, deploying the strategy live risks rapid capital erosion during unseen market conditions.

ADDITIONAL METRICS

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