



Backtest #50488 · LPG · EVO_GG1RSISNIP_v323

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_v323 strategy on LPG generated a 36.29% return but suffered from severe overfitting due to only three trades. A Sharpe of 1.04 and a 21.82% drawdown are statistically insignificant with such a tiny sample size, making the 66.7% win rate unreliable. The high variance suggests the model captures noise rather than a sustainable edge in this asset. You must run a longer backtest with walk-forward analysis or widen the parameter grid to validate robustness before deployment.

ADDITIONAL METRICS

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