



Backtest #48888 · LPG · EVO_GG1RSISNIP_v1147

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_v1147 strategy generated a 42.10% ROI on LPG with a 1.14 Sharpe ratio, yet the 21.82% maximum drawdown and merely three total trades severely limit statistical confidence in these metrics. A win rate of 66.7% based on such a small sample size is statistically insignificant and risks overfitting to specific market noise rather than capturing genuine alpha. The results suggest potential volatility targeting issues that warrant parameter tuning to smooth equity curves before live deployment. Consequently, I recommend running a robust walk-forward analysis with expanded lookback windows to validate performance across different market regimes.

ADDITIONAL METRICS

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