



Backtest #48902 · LPG · EVO_GG1RSISNIP_v1148

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_v1148 backtest on LPG shows a 42.1% ROI and 66.7% win rate, but extreme caution is warranted with only 3 trades. A Sharpe ratio of 1.14 and a 21.82% drawdown indicate profitable entries that carry significant volatility risk, likely due to low data frequency. With such a small sample size, the results lack statistical significance and may reflect overfitting to noise rather than a sustainable edge. We must expand the lookback period and test across multiple market regimes to validate if this alpha persists. The next step is to run a robustness check with randomized parameters to ensure the strategy does not rely on a lucky outlier.

ADDITIONAL METRICS

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