



Backtest #52667 · LPG · EVO_GG1RSISNIP_v1288

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1288 strategy generated +41.35% ROI on LPG, yet the 21.82% drawdown highlights significant volatility risk. With only three trades executed, the 66.7% win rate and 1.13 Sharpe ratio lack statistical significance, making performance metrics unreliable for institutional deployment. A larger sample size is critical to confirm whether the observed alpha is robust or merely a result of overfitting on limited data. We must run an out-of-sample validation with expanded lookback periods before considering live allocation. This approach ensures the strategy survives different market regimes rather than relying on a narrow historical slice.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63