



Backtest #56389 · LPG · EVO_GG1RSISNIP_v272

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_v272 strategy on LPG delivered a +41.35% ROI with a 66.7% win rate, yet the 21.82% drawdown and only three trades reveal a statistically insignificant sample size. The high variance suggests the strategy is overfitting to specific noise rather than capturing a robust trend, making the Sharpe ratio of 1.13 unreliable for live deployment. We must increase the lookback period or adjust volatility filters to generate a larger dataset before trusting the performance metrics. A rigorous walk-forward analysis is required to validate if the edge persists outside the initial training window.

ADDITIONAL METRICS

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