



Backtest #52855 · LPG · EVO_GG1RSISNIP_v1362

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_v1362 strategy on LPG delivered a sharp +41.35% return with a 66.7% win rate, yet the high 21.82% drawdown reveals severe capital concentration risk. Such a strong performance on only three trades renders the Sharpe ratio of 1.13 statistically insignificant and prone to overfitting. We cannot trust these metrics as predictive signals because the sample size is far too small to validate the strategy's robustness across varying market regimes. The next step is to execute a walk-forward analysis on a larger dataset to verify if this alpha persists without relying on a few lucky outliers.

ADDITIONAL METRICS

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