



Backtest #48679 · LPG · EVO_GG1RSISNIP_v1095

ROI

+42.10%

Sharpe

1.14

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1095 strategy generated a 42.10% ROI with a 66.7% win rate on LPG, yet the statistical significance is critically low due to only three total trades. A sharp 21.82% drawdown combined with a 1.14 Sharpe ratio indicates high volatility risk relative to the sample size, making these performance metrics unreliable for live deployment. The strategy likely captured a short-term trend spike rather than demonstrating robust alpha across market regimes. We must expand the backtest window to include multiple market cycles before validating the logic. Next, run a walk-forward analysis on a 24-month dataset to verify if the edge persists beyond this narrow sample.

ADDITIONAL METRICS

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