



Backtest #35049 · LPG · EVO_GG1RSISNIP_v1253

ROI

+39.93%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1253 strategy generated a 39.93% ROI on LPG with a 1.10 Sharpe ratio, yet a mere 3 trades render these metrics statistically insignificant and highly vulnerable to regime shifts. The 21.86% maximum drawdown highlights substantial downside risk, suggesting the entry logic lacks robustness against sudden volatility spikes. While the 66.7% win rate appears promising, such a small sample size offers no reliable confidence interval, making the performance purely anecdotal rather than empirical. We must increase the sample size by adjusting lookback periods or volatility filters before deploying live capital. The next step is to expand the test window to at least 100 trades to validate whether this alpha persists across

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51