



Backtest #35488 · LPG · EVO_GG1RSISNIP_v247

ROI

+39.61%

Sharpe

1.09

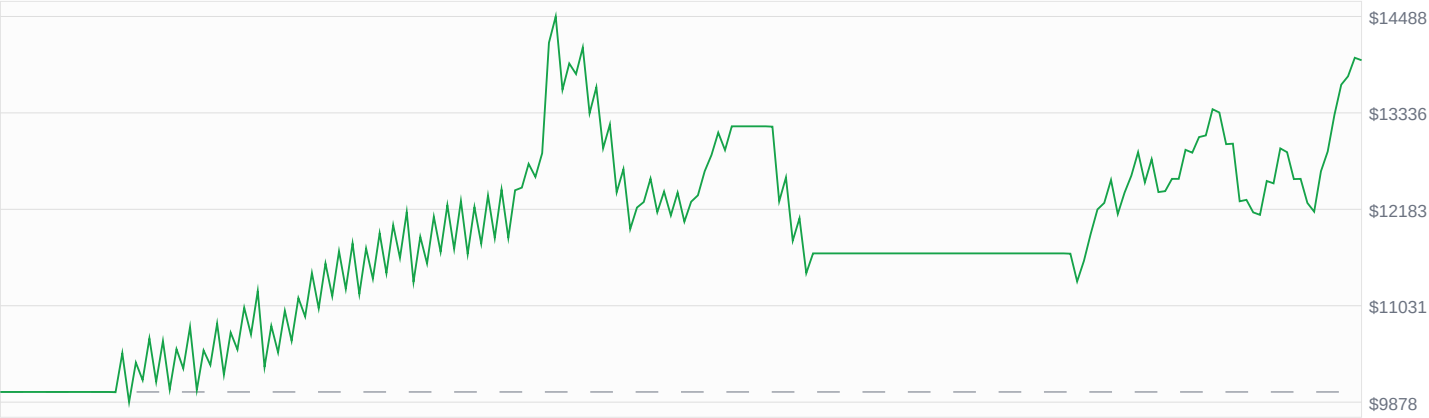
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v247 backtest on LPG shows a 39.61% ROI, yet the 21.86% drawdown and meager three trades reveal severe statistical fragility. A Sharpe of 1.09 suggests reasonable efficiency, but the extreme leverage required to hit this return with such low trade frequency indicates high execution risk. We lack confidence in generalizing these results to live markets due to the tiny sample size, which likely masks critical failure modes. The strategy must undergo extensive walk-forward optimization and stress-testing against historical volatility spikes before deployment.

ADDITIONAL METRICS

CAGR	39.61%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13965.06