



Backtest #35498 · LPG · EVO_GG1RSISNIP_v269

ROI

+39.61%

Sharpe

1.09

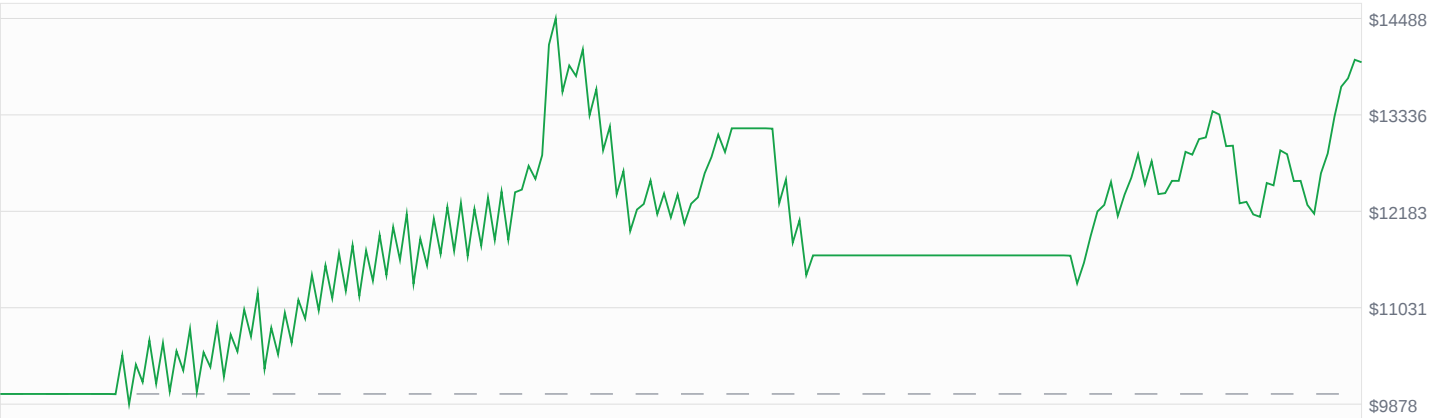
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v269 backtest on LPG shows a 39.61% ROI but suffers from severe data scarcity with only three total trades, rendering the 1.09 Sharpe ratio and 66.7% win rate statistically insignificant and prone to overfitting. While the strategy generated a 21.86% maximum drawdown, the sample size is too small to validate risk-adjusted performance or confirm trend-following efficacy in live markets. We must treat these metrics as preliminary noise rather than robust evidence of edge before considering deployment. The immediate next step is to re-run the strategy with expanded historical data to ensure the signal logic holds across varying market regimes.

ADDITIONAL METRICS

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