



Backtest #52660 · LPG · EVO_GG1RSISNIP_v1280

ROI

+41.35%

Sharpe

1.13

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1280 strategy on LPG delivered a 41.35% return with a 1.13 Sharpe, yet the 21.82% drawdown and three total trades reveal severe overfitting risks due to insufficient sample size. While the 66.7% win rate suggests edge, statistical significance is low, and the high volatility indicates poor risk-adjusted performance in live markets. A single robust walk-forward test with stricter stop-loss logic is required to validate the strategy before deployment. Current data is too thin to confirm alpha, and the capital growth is likely a result of luck rather than skill.

ADDITIONAL METRICS

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