



Backtest #33075 · LPG · EVO_GG1RSISNIP_v132

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v132 strategy generated a 39.93% return on LPG with a 1.10 Sharpe ratio and 66.7% win rate, but the 21.86% drawdown is alarming given only three trades were executed. Such a small sample size renders these statistical metrics highly unreliable and prone to significant overfitting or luck rather than robust edge. The strategy clearly failed to manage downside risk adequately during the single losing event, which erased a substantial portion of gains. We must expand the dataset by running this logic on additional symbols or increasing the simulation horizon before deploying live capital.

ADDITIONAL METRICS

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