



Backtest #33221 · LPG · EVO_GG1RSISNIP_v218

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_v218 backtest on LPG shows a +39.93% ROI with a 1.10 Sharpe ratio, yet the 21.86% drawdown and mere 3 trades severely limit statistical confidence. High win rate and capital growth are promising, but the small sample size makes these metrics highly susceptible to overfitting and luck rather than robust strategy logic. The elevated drawdown suggests significant risk exposure during specific losing streaks that a larger dataset would clarify. I recommend running a walk-forward analysis or increasing the backtest period to validate if these returns persist across different market regimes.

ADDITIONAL METRICS

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