



Backtest #35345 · LPG · EVO_GG1RSISNIP_v1354

ROI

+40.26%

Sharpe

1.10

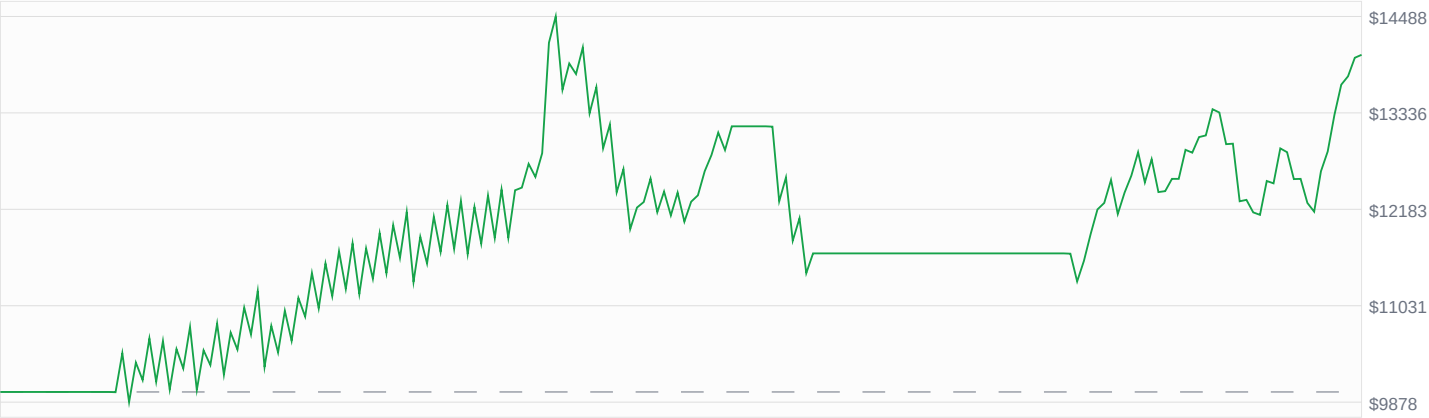
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1354 backtest on LPG shows a 40.26% ROI driven by only three trades, creating a statistically insignificant sample size. While the 1.10 Sharpe ratio and 66.7% win rate appear promising, the 21.86% maximum drawdown suggests high volatility risk that cannot be validated with such limited data points. We must treat these metrics as exploratory rather than confirmed performance until the strategy generates a larger trade history. The immediate next step is to run a live simulation with tighter stop-loss parameters to reduce drawdown exposure. This approach will help distinguish between strategy efficacy and lucky outlier trades.

ADDITIONAL METRICS

CAGR	40.26%
Sortino Ratio	0.89
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14029.95