



Backtest #37880 · LPG · EVO_GG1RSISNIP_v374

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v374 strategy generated a 40.41% return on LPG with a 66.7% win rate, yet the results lack statistical significance due to only 3 executed trades. A sharp 21.82% drawdown alongside a 1.10 Sharpe ratio indicates high volatility and insufficient risk-adjusted performance to justify deployment. Relying on such a minimal sample size introduces severe overfitting risk, rendering the apparent alpha unreliable for institutional allocation. I recommend expanding the backtest window or adjusting parameters to increase trade frequency before considering live execution.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47