



Backtest #36724 · LPG · EVO_GG1RSISNIP_v289

ROI	Sharpe	Win Rate	Max Drawdown
+34.46%	0.99	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v289 backtest on LPG shows a +34.46% return, driven by a 66.7% win rate despite a significant 21.82% maximum drawdown. However, the sample size of only three trades renders the statistical confidence negligible, making the 0.99 Sharpe ratio unreliable for live deployment. The strategy likely suffered from overfitting to recent volatility, as extreme drawdowns relative to trade count indicate poor risk adjustment. Before trading, you must expand the parameter space to stress-test performance across different market regimes. This approach ensures the edge is robust enough to withstand real-world noise.

ADDITIONAL METRICS

CAGR	34.46%
Sortino Ratio	0.81
Turnover	7.31x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13450.13