



Backtest #37643 · LPG · EVO_GG1RSISNIP_v278

ROI	Sharpe	Win Rate	Max Drawdown
+40.67%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v278 strategy generated a 40.67% return on LPG with a 1.10 Sharpe ratio, driven by a high 66.7% win rate across only three trades. However, a 21.82% maximum drawdown combined with such a low trade count indicates severe overfitting and extreme statistical risk rather than genuine alpha. Relying on this signal is dangerous because the sample size is too small to validate the consistency of the returns or the robustness of the risk parameters. You must expand the backtest period or diversify parameters to generate a statistically significant dataset before deploying live capital. This approach ensures that future performance is not merely a statistical anomaly of a single favorable trade sequence.

ADDITIONAL METRICS

CAGR	40.67%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14070.87