



Backtest #45781 · LPG · EVO_GG1RSISNIP_v4

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_v4 strategy generated a 40.41% return on LPG, yet the sample size of only three trades critically undermines statistical confidence in these metrics. A win rate of 66.7% and a 1.10 Sharpe ratio appear robust on paper but are highly susceptible to overfitting given the severe 21.82% maximum drawdown. The strategy likely captured a single outlier trend rather than exhibiting consistent alpha, making the results unreliable for live deployment. You must expand the backtest window or adjust parameters to generate a larger trade history before considering this approach viable. Proceed with caution until the equity curve demonstrates stability across multiple market regimes.

ADDITIONAL METRICS

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