



Backtest #47261 · LPG · EVO_GG1RSISNIP_v923

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v923 backtest on LPG shows a +42.10% return, yet the sample size of just three trades renders these statistics statistically meaningless. A 21.82% maximum drawdown alongside a high volatility suggests the strategy is highly sensitive to specific market noise rather than capturing a robust trend. While the Sharpe ratio of 1.14 and 66.7% win rate look promising on paper, they lack the reliability needed for institutional deployment. The most prudent next step is to run a walk-forward analysis with a larger parameter grid to verify if this performance generalizes beyond this specific data window.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40