



Backtest #52572 · LPG · EVO_GG1RSISNIP_v1220

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1220 strategy generated a 41.35% return on LPG with a 66.7% win rate, yet the sample size of only three trades renders the Sharpe ratio of 1.13 statistically insignificant. While the high win rate suggests effective entry logic, the 21.82% drawdown indicates a lack of robust risk controls during adverse price movements. This performance is likely a result of overfitting rather than a sustainable edge, given the minimal trade count. We must expand the parameter space and test against out-of-sample data to validate if these results hold under varied market conditions. The next step is to run a forward test with stricter volatility filters to reduce false signals.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63