



Backtest #46755 · LPG · EVO_GG1RSISNIP_v1592

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 LPG backtest for strategy EVO_GG1RSISNIP_v1592 shows a +42.1% ROI with a 1.14 Sharpe ratio, yet the 21.8% drawdown and low 66.7% win rate stem from only three trades, rendering the statistical confidence insufficient for live deployment. The strategy likely captures high-momentum outliers rather than consistent alpha, as such a small sample size produces noisy performance metrics that do not reflect robust edge. While the final capital growth is significant, the risk profile remains unproven due to the lack of trade frequency needed to validate stability. Before considering implementation, we must run a longer backtest with adjusted parameters to filter for consistency and reduce reliance on extreme events.

ADDITIONAL METRICS

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