



Backtest #46830 · LPG · EVO_GG1RSISNIP_v224

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 EVO_GG1RSISNIP_v224 shows +42.10% ROI with a 1.14 Sharpe, but the 21.82% drawdown and only three trades reveal severe statistical fragility. High returns on such a small sample size are likely noise rather than alpha, making the 66.7% win rate unreliable for live deployment. The strategy's inability to survive a single extended trend suggests overfitting to short-term volatility or a specific market regime. Next, stress-test the logic against at least 200 trades and verify performance across different market conditions before risking capital. This approach ensures robustness and guards against false confidence in a sample too thin to be meaningful.

ADDITIONAL METRICS

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