



Backtest #36080 · LPG · EVO_GG1RSISNIP_v437

ROI	Sharpe	Win Rate	Max Drawdown
+44.16%	1.17	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v437 shows a +44.16% return with a 1.17 Sharpe ratio, yet the 21.86% drawdown and only three trades severely limit statistical confidence. A win rate of 66.7% cannot be trusted without more data to confirm if the strategy is robust or merely lucky on this short sample. The high volatility suggests the model is too sensitive to current market noise rather than capturing a stable edge. We must run a longer backtest on adjacent volatility regimes to validate performance before live deployment. This approach ensures we distinguish between genuine alpha and random variance.

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73