



Backtest #36242 · LPG · EVO_GG1RSISNIP_v269

ROI	Sharpe	Win Rate	Max Drawdown
+45.25%	1.19	66.7%	-21.80%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v269 strategy for LPG generated a +45.25% ROI with a 66.7% win rate, yet the 21.80% maximum drawdown reveals extreme fragility. Such high returns on only three trades create a statistically insignificant sample that fails to validate robustness against market regime shifts. A Sharpe ratio of 1.19 suggests decent risk-adjusted returns, but the low trade count prevents meaningful confidence intervals around these metrics. Before live deployment, this strategy requires extensive walk-forward analysis to confirm if the alpha persists across different market conditions. The primary next step is stress-testing the model against out-of-sample data to verify if the high win rate is a fluke of a specific price range.

ADDITIONAL METRICS

CAGR	45.25%
Sortino Ratio	0.97
Turnover	7.42x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14529.36