



Backtest #57496 · LPG · EVO_GG1RSISNIP_v320

ROI	Sharpe	Win Rate	Max Drawdown
+46.76%	1.23	66.7%	-20.33%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v320 shows a +46.76% ROI driven by only three trades, creating an extremely low statistical confidence that fails to generalize to live markets. Despite a respectable 1.23 Sharpe ratio, the 20.33% peak drawdown indicates significant tail risk given the minimal sample size, suggesting the strategy is currently overfitting to specific noise rather than capturing a robust alpha. We must reject this signal for deployment until we observe sufficient trade frequency to validate the win rate and reduce variance. The immediate next step is to expand the lookback period or adjust entry filters to generate a statistically significant sample before considering live execution.

ADDITIONAL METRICS

CAGR	46.76%
Sortino Ratio	1.01
Turnover	7.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14680.80