



Backtest #57379 · LPG · EVO_GG1RSISNIP_v887

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 EVO_GG1RSISNIP_v887 backtest on LPG shows a 46.76% ROI with a modest 1.23 Sharpe, but the 20.33% drawdown and only three trades severely undermine statistical confidence. A 66.7% win rate on such a small sample size is likely noise rather than a robust signal, making the strategy's risk profile too volatile for institutional deployment. The high return-to-risk ratio suggests the bot overfitted to recent outliers rather than capturing a sustainable alpha. Before live deployment, you must expand the test to at least 500 simulated trades across multiple market regimes to validate consistency.

ADDITIONAL METRICS

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