



Backtest #36772 · LPG · EVO_GG1RSISNIP_v437

ROI	Sharpe	Win Rate	Max Drawdown
+34.46%	0.99	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG EVO_GG1RSISNIP_v437 backtest shows a +34.46% return with a 66.7% win rate, yet the sample size of only three trades renders statistical confidence negligible. A 21.82% maximum drawdown suggests significant volatility exposure, while the Sharpe ratio of 0.99 indicates risk-adjusted returns are underwhelming for the potential reward. The strategy likely failed to capture enough market cycles to validate its logic or prove robustness against different regime shifts. We must increase the sample size by widening the test horizon or adjusting parameters to ensure the strategy is not merely lucky on a few trades.

ADDITIONAL METRICS

CAGR	34.46%
Sortino Ratio	0.81
Turnover	7.31x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13450.13