



Backtest #36828 · LPG · EVO_GG1RSISNIP_v283

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 EVO_GG1RSISNIP_v283 backtest on LPG shows a +34.46% return driven by only three trades, which severely limits statistical confidence despite a 66.7% win rate. A Sharpe ratio of 0.99 suggests moderate risk-adjusted returns, but the 21.82% maximum drawdown highlights significant volatility exposure per trade. The small sample size means past performance is highly idiosyncratic and not representative of future market regimes. We must expand the sample by backtesting this logic across multiple volatile assets or increasing trade frequency before deployment. The next step is a walk-forward analysis to validate strategy robustness against regime shifts.

ADDITIONAL METRICS

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