



Backtest #36936 · LPG · EVO_GG1RSISNIP_v309

ROI	Sharpe	Win Rate	Max Drawdown
+39.17%	1.08	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v309 strategy generated a 39.17% return on LPG with a 66.7% win rate, yet the sample size of only three trades severely limits statistical confidence in these metrics. While the positive ROI and 1.08 Sharpe ratio suggest potential edge, a 21.82% maximum drawdown indicates significant volatility risk that may not average out over time. The lack of trade frequency prevents a robust assessment of strategy resilience during extended market regimes or specific volatility regimes. We must run a longer backtest with varied parameters or increase the simulation horizon to validate whether this performance is due to genuine alpha or survivorship bias.

ADDITIONAL METRICS

CAGR	39.17%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13921.33