



Backtest #51233 · LPG · EVO_GG1RSISNIP_v362

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v362 backtest on LPG shows a 36.29% ROI with a 1.04 Sharpe ratio, yet the 21.82% max drawdown and only three trades severely undermine statistical confidence. While the strategy generated positive returns, the extreme sensitivity to a tiny sample size makes the win rate and profitability unreliable indicators of future performance. The lack of trade frequency suggests the entry conditions are too restrictive, causing the bot to miss broader market movements. You must broaden the strategy parameters or extend the lookback period to ensure the results are robust across different market regimes.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73