



Backtest #57060 · LPG · EVO_GG1RSISNIP_v437

ROI	Sharpe	Win Rate	Max Drawdown
+49.35%	1.28	66.7%	-20.94%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v437 strategy delivered a 49.35% return on LPG with a robust 66.7% win rate, yet the sample size of only three trades severely limits statistical confidence in these metrics. While the Sharpe ratio of 1.28 suggests efficient risk-adjusted returns, the maximum drawdown of 20.94% exposes significant volatility that a larger dataset might smooth out. Relying on such sparse data to validate the strategy is methodologically flawed, as a single outlier trade could drastically alter the equity curve. The next step is mandatory: expand the backtest window and reduce the position size per trade to validate performance across more market cycles.

ADDITIONAL METRICS

CAGR	49.35%
Sortino Ratio	1.05
Turnover	7.40x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14939.90