



Backtest #56077 · LPG · EVO_GG1RSISNIP_v216

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for strategy EVO_GG1RSISNIP_v216 delivered a 41.35% return, yet the statistical significance is critically low due to only 3 executed trades. While the 1.13 Sharpe ratio and 66.7% win rate suggest potential edge, the 21.82% maximum drawdown indicates substantial volatility risk that is impossible to quantify with such a small sample. We must treat these results as an unconfirmed hypothesis rather than a validated production strategy. The immediate next step is to expand the backtest window or adjust parameters to generate a minimum of 50 trades for reliable performance profiling.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63