



Backtest #56993 · LPG · EVO_GG1RSISNIP_v185

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 +49.35% ROI and 1.28 Sharpe ratio suggest strong initial momentum for the LPG EVO_GG1RSISNIP_v185 strategy. However, a max drawdown of 20.94% relative to the profit target indicates significant volatility risk during the period. Statistical confidence is negligible because three total trades provide an insufficient sample size to validate the 66.7% win rate or rule out luck. The primary weakness is the lack of historical depth required to confirm robustness against different market regimes. The next step is to extend the backtesting window to include at least fifty trades to establish meaningful statistical significance before further evaluation.

ADDITIONAL METRICS

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