



Backtest #38455 · LPG · EVO_GG1RSISNIP_v1603

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1603 backtest on LPG shows a +40.41% return with a 1.10 Sharpe ratio, but the strategy's statistical significance is negligible due to only three executed trades. A 21.82% maximum drawdown indicates high volatility exposure that lacks sufficient sampling to confirm robustness. While the 66.7% win rate suggests a positive edge, the small sample size prevents any reliable generalization of performance across market regimes. The next step is to expand the testing window or adjust parameters to generate a larger dataset before deploying capital.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47