



Backtest #33867 · LPG · EVO_GG1RSISNIP_v1612

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v1612 shows strong returns, but the statistical confidence is critically low due to only three trades, which masks potential regime risks. While the Sharpe ratio of 1.10 and 21.86% drawdown suggest reasonable risk-adjusted performance, the sample size is insufficient to validate robustness against future volatility. The strategy's success cannot be assumed without testing on a larger dataset to confirm the win rate's stability. A concrete next step is to run an expanded backtest across multiple years to verify if these results hold under different market conditions. This analysis serves educational purposes and is not financial advice.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51