



Backtest #38584 · LPG · EVO_GG1RSISNIP_v1609

ROI

+40.41%

Sharpe

1.10

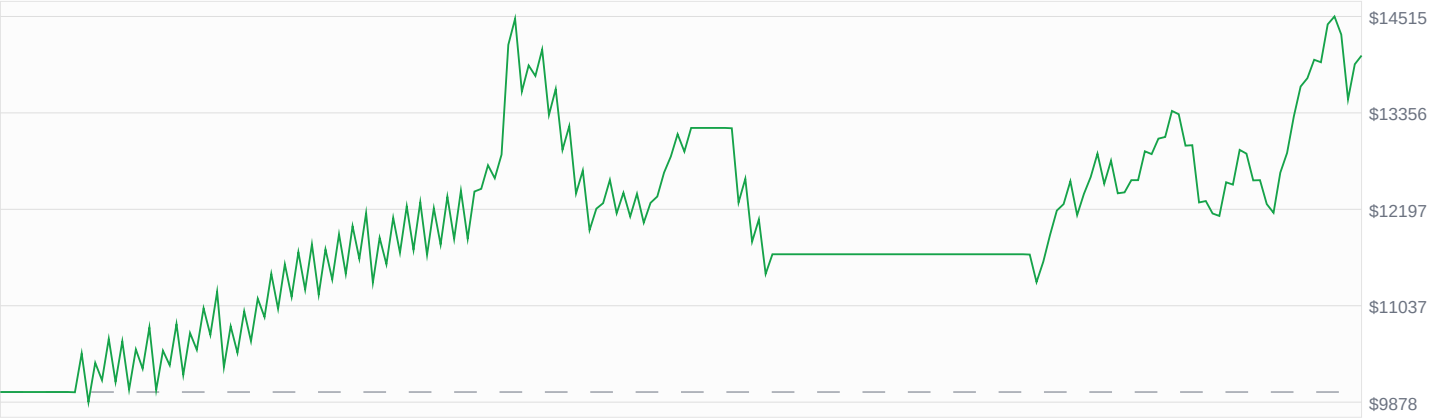
Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1609 backtest on LPG shows a +40.41% ROI with a 1.10 Sharpe ratio, yet a mere three trades creates a statistical sample too small to confirm robustness. While the 66.7% win rate suggests efficacy, a 21.82% maximum drawdown indicates significant volatility exposure that the limited data fails to contextualize. The strategy likely benefited from a specific market regime rather than demonstrating consistent alpha across varying conditions. We must increase the backtest window or adjust parameters to generate a statistically significant sample size 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