



Backtest #34875 · LPG · EVO_GG1RSISNIP_v1159

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 EVO_GG1RSISNIP_v1159 strategy on LPG generated a strong +39.93% return with a 1.10 Sharpe ratio, yet the 21.86% drawdown and only three executed trades severely limit statistical confidence. While the win rate of 66.7% suggests effective entry timing, the low trade count fails to validate robustness against varied market conditions or avoid overfitting to recent noise. This sample size is statistically insufficient to confirm the strategy's viability for live deployment without risking significant capital on outlier behavior. The next logical step is to run a cross-validation backtest over a longer historical dataset with varying parameter sets to test for regime stability before allocating any funds.

ADDITIONAL METRICS

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