



Backtest #35169 · LPG · EVO_GG1RSISNIP_v1314

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_v1314 strategy on LPG generated a robust +39.93% ROI with a 1.10 Sharpe ratio, yet the sample of merely 3 trades renders these statistics statistically insignificant and highly vulnerable to regime shifts. While the 66.7% win rate suggests a positive edge, the 21.86% maximum drawdown indicates that a single loss could have severely impacted capital preservation during this short simulation. We must treat these results as preliminary anomalies rather than a confirmed alpha signal until the sample size expands to at least 50 trades to validate consistency. The immediate next step is to re-run the backtest over a longer historical period to stress-test the strategy against different market volatility regimes.

ADDITIONAL METRICS

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