



BACKTEST REPORT

Backtest #48463 · LPG · EVO_GG1RSISNIP_v1071

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1071 strategy generated a +42.10% return on LPG with a 1.14 Sharpe ratio, yet the 66.7% win rate and 21.82% drawdown are statistically meaningless given only three executed trades. Such a small sample size creates high variance where a single outlier trade disproportionately skews performance metrics, making any conclusion premature. The positive ROI is driven by favorable positioning rather than consistent alpha generation, as evidenced by the lack of trade frequency. We must expand the test horizon to at least 50 trades before declaring the edge robust. The immediate next step is to run a forward simulation with tighter entry filters to reduce volatility and validate the signal logic.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40