



Backtest #34142 · LPG · EVO_GG1RSISNIP_v1489

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_v1489 strategy on LPG delivered a robust +39.93% ROI with a Sharpe ratio of 1.10, yet its efficacy is severely compromised by a mere three total trades. While the 66.7% win rate suggests strong signal quality, a sample size this small renders the statistical confidence negligible and exposes the portfolio to unquantifiable tail risk. The 21.86% maximum drawdown is particularly concerning given the lack of historical context needed to determine if this was an outlier or a systematic flaw. We must execute a more extensive out-of-sample backtest with increased trade frequency parameters to validate if these metrics hold under different market regimes before deployment.

ADDITIONAL METRICS

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