



Backtest #36020 · LPG · EVO_GG1RSISNIP_v265

ROI	Sharpe	Win Rate	Max Drawdown
+44.16%	1.17	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v265 strategy delivered a 44.16% ROI on LPG with a 1.17 Sharpe, yet the 66.7% win rate and 21.86% drawdown lack statistical significance due to only three trades. Such a small sample size creates high variance, making the apparent efficiency unreliable and prone to overfitting on noise rather than capturing true alpha. The strategy likely failed to execute on volatility spikes or missed stop losses during the single loss, which disproportionately impacted the equity curve. Before deploying capital, we must expand the backtest window or adjust parameters to generate a minimum of fifty trades for robust validation. We recommend running a walk-forward analysis to verify if the signal logic holds across different market

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73