



Backtest #38985 · LPG · EVO_GG1RSISNIP_v950

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v950 strategy generated a +40.41% ROI on LPG, yet the 21.82% drawdown and only three executed trades severely limit statistical confidence in these results. While the 1.10 Sharpe ratio indicates reasonable risk-adjusted returns, such a shallow sample size creates high variance risk that could distort future performance expectations. The strategy likely captured a short-term volatility spike rather than a sustainable trend, given the extreme imbalance between gains and trade frequency. To validate the alpha, we must expand the backtest window to at least one hundred trades or adjust parameters to reduce trade frequency. Until the sample size grows, this performance should be treated as an outlier rather than a reliable

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47