



Backtest #33164 · LPG · EVO_GG1RSISNIP_v190

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_v190 strategy on LPG delivered a robust +39.93% ROI with a 1.10 Sharpe ratio, driven by a 66.7% win rate across only three trades. While the limited sample size precludes high statistical confidence in the 21.86% maximum drawdown, the positive risk-adjusted returns suggest a viable alpha signal that warrants validation. We must immediately expand the backtest horizon to at least 50 trades to ensure the strategy is not merely capturing noise from a low-frequency regime. The next step is to run a robustness check by varying slippage and commission assumptions to confirm the strategy holds under realistic market friction. Until this statistical power is achieved, we should treat the results as a promising hypothesis rather than

ADDITIONAL METRICS

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