



Backtest #33172 · LPG · EVO_GG1RSISNIP_v195

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_v195 strategy delivered a robust +39.93% ROI on LPG with a 1.10 Sharpe ratio, but the statistical validity is critically compromised by only 3 total trades. While the 66.7% win rate and 21.86% maximum drawdown are technically acceptable, such a low trade count creates a high variance risk where results may not be reproducible. The sample size is insufficient to confirm whether the strategy captures genuine alpha or merely benefited from random noise. We must expand the sample size by adjusting parameters or testing on extended timeframes 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