



Backtest #49478 · LPG · EVO_GG1RSISNIP_v320

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v320 strategy on LPG achieved a 42.10% ROI, but a mere three trades render the 66.7% win rate and 1.14 Sharpe ratio statistically unreliable. The 21.82% maximum drawdown exposes significant fragility, likely driven by overfitting to a tiny sample rather than robust edge. Confidence in these metrics is critically low due to severe under-sampling, making the apparent profitability an artifact of noise. The immediate next step is to execute a walk-forward analysis or expand the backtest horizon to validate if the alpha persists beyond this narrow window.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40