



Backtest #46580 · LPG · EVO_GG1RSISNIP_v49

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_v49 strategy on LPG shows a +42.10% ROI with a 66.7% win rate, yet the statistical signal is weak due to only three total trades. A 21.82% maximum drawdown indicates significant downside volatility that contradicts the moderate 1.14 Sharpe ratio, suggesting the sample size is too small to confirm robustness. Without more data points, the strategy's edge remains unproven and likely overfitted to current price noise. The next step is to run a forward test on a live paper account or expand the lookback period to gather sufficient trade history before committing real capital.

ADDITIONAL METRICS

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