



Backtest #52026 · LPG · EVO_GG1RSISNIP_v904

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v904 backtest on LPG shows a 36.29% ROI with a 66.7% win rate, yet the statistical significance is negligible due to only three executed trades. A sharp 21.82% drawdown paired with a modest Sharpe ratio of 1.04 suggests the edge is fragile and likely overfit to a tiny sample rather than robust. The strategy failed to capture sufficient market variance to validate its parameters, risking a false sense of security before live deployment. Before allocating capital, we must expand the dataset or adjust entry filters to ensure the signals persist across broader market regimes.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73