



Backtest #37758 · LPG · EVO_GG1RSISNIP_v27

ROI	Sharpe	Win Rate	Max Drawdown
+40.67%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v27 backtest on LPG shows a 40.67% ROI and a 1.10 Sharpe ratio, yet the 21.82% drawdown and only three trades indicate a dangerously low sample size. High win rates of 66.7% here likely reflect overfitting rather than robust predictive power, making the statistical confidence negligible for live deployment. The strategy appears to rely on specific noise patterns that fail under stress, evidenced by the sharp equity curve volatility. We must expand the test dataset by three to five years and increase the interval to daily bars to verify if these signals persist outside the current sample.

ADDITIONAL METRICS

CAGR	40.67%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14070.87