



Backtest #51575 · LPG · EVO_GG1RSISNIP_v347

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_v347 backtest on LPG shows a +36.29% return, but the statistical significance is critically low due to only three trades. While the 66.7% win rate and 1.04 Sharpe ratio are positive, the 21.82% drawdown indicates high volatility risk that the small sample cannot quantify reliably. The strategy likely overfits to recent noise rather than capturing a sustainable edge in this asset class. We must increase the lookback period or filter entry conditions to generate a robust dataset before deploying live capital.

ADDITIONAL METRICS

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