



Backtest #57286 · LPG · EVO_GG1RSISNIP_v308

ROI	Sharpe	Win Rate	Max Drawdown
+46.76%	1.23	66.7%	-20.33%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v308 backtest on LPG shows a 46.76% ROI with a 66.7% win rate, yet the statistical validity is negligible due to only three executed trades. A sharp 20.33% drawdown coupled with a moderate Sharpe ratio of 1.23 suggests the strategy lacks sufficient resilience against adverse price moves in this volatile asset. The high variance per trade indicates that the current logic overfits recent noise rather than capturing a robust market inefficiency. Before deploying real capital, you must expand the sample size by running a longer historical simulation or optimizing entry filters to reduce volatility. This analysis remains educational and does not constitute financial advice.

ADDITIONAL METRICS

CAGR	46.76%
Sortino Ratio	1.01
Turnover	7.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14680.80