



Backtest #55981 · LPG · EVO_GG1RSISNIP_v300

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v300 backtest on LPG shows a +41.35% return with a 1.13 Sharpe, but the 66.7% win rate is statistically meaningless given only three trades. A 21.82% maximum drawdown indicates significant volatility risk that the small sample size masks. While the positive ROI is promising, the lack of trade frequency prevents robust confidence in the strategy's stability. The immediate next step is to run a forward test or expand the lookback window to validate performance across different market regimes.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63