



Backtest #47257 · LPG · EVO_GG1RSISNIP_v923

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v923 backtest on LPG shows a +42.10% ROI and a 1.14 Sharpe, yet the 66.7% win rate offers little statistical confidence with only three trades. A 21.82% drawdown indicates high volatility risk that the small sample size masks, making performance metrics potentially misleading. We must expand the dataset before trusting the strategy's edge. Running a forward simulation with adjusted parameters is the necessary next step to validate robustness.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40