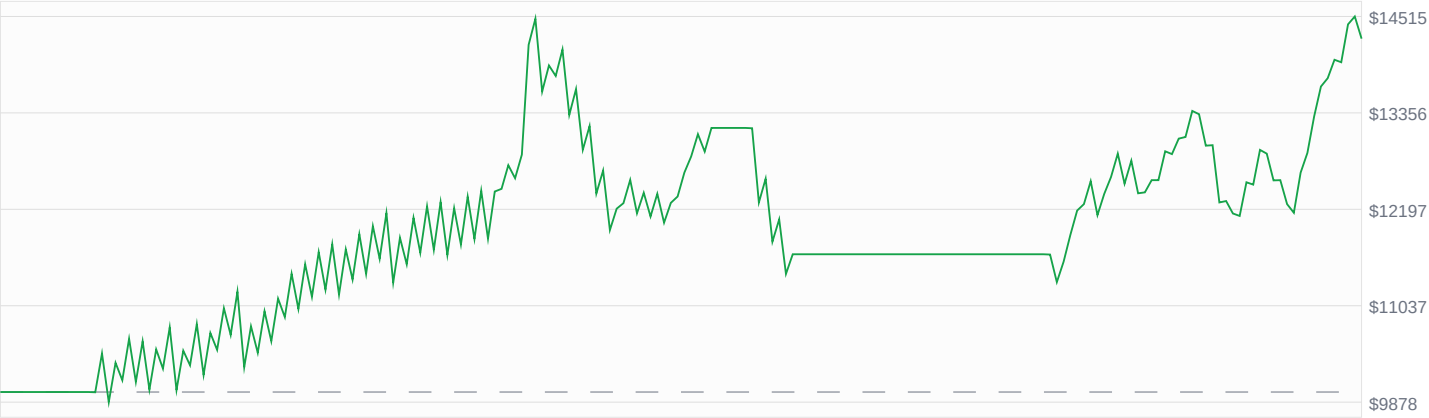




Backtest #36449 · LPG · EVO_GG1RSISNIP_v308

ROI	Sharpe	Win Rate	Max Drawdown
+42.44%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v308 backtest on LPG shows a 42.44% ROI and a 1.14 Sharpe ratio, but the sample size of only three trades is insufficient for statistical confidence. A 21.82% maximum drawdown suggests significant volatility exposure, while a 66.7% win rate is too noisy to validate edge without more data points. The strategy likely overfits recent noise rather than capturing a persistent trend, making the results unreliable for live deployment. We must expand the backtest window to include diverse market regimes before attempting any live trading.

ADDITIONAL METRICS

CAGR	42.44%
Sortino Ratio	0.93
Turnover	7.39x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14248.62