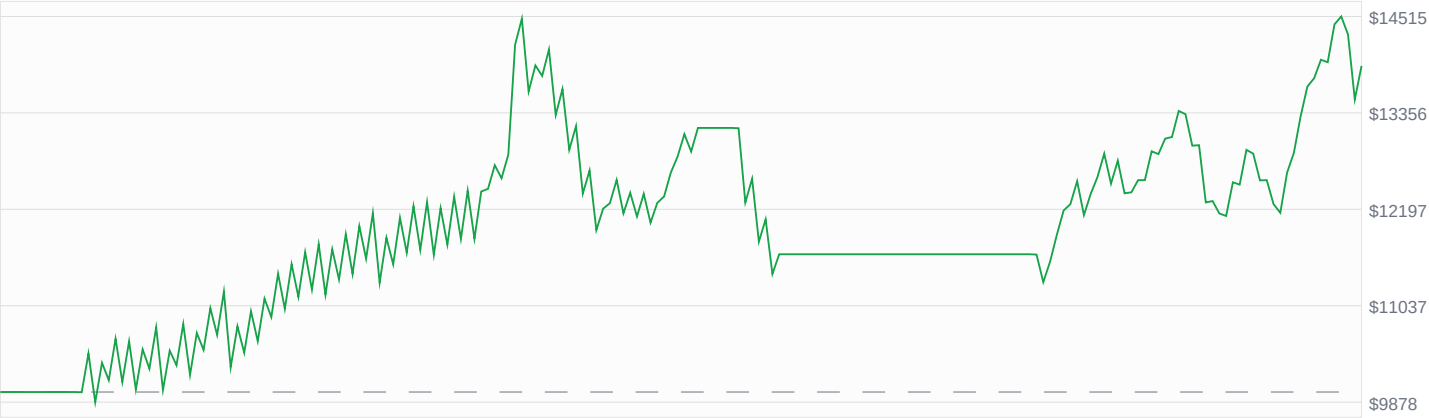




Backtest #37383 · LPG · EVO_GG1RSISNIP_v79

ROI	Sharpe	Win Rate	Max Drawdown
+39.17%	1.08	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v79 backtest on LPG shows a +39.17% ROI with a 1.08 Sharpe, but the 66.7% win rate and 21.82% drawdown are statistically insignificant due to only three trades. Extreme sample size prevents reliable confidence intervals, making the apparent edge a potential overfit rather than a robust alpha. While the strategy generated capital, the high drawdown indicates poor risk control during rare adverse moves. The immediate next step is expanding the sample by testing on multiple timeframes or adding more data points before deploying live capital.

ADDITIONAL METRICS

CAGR	39.17%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13921.33