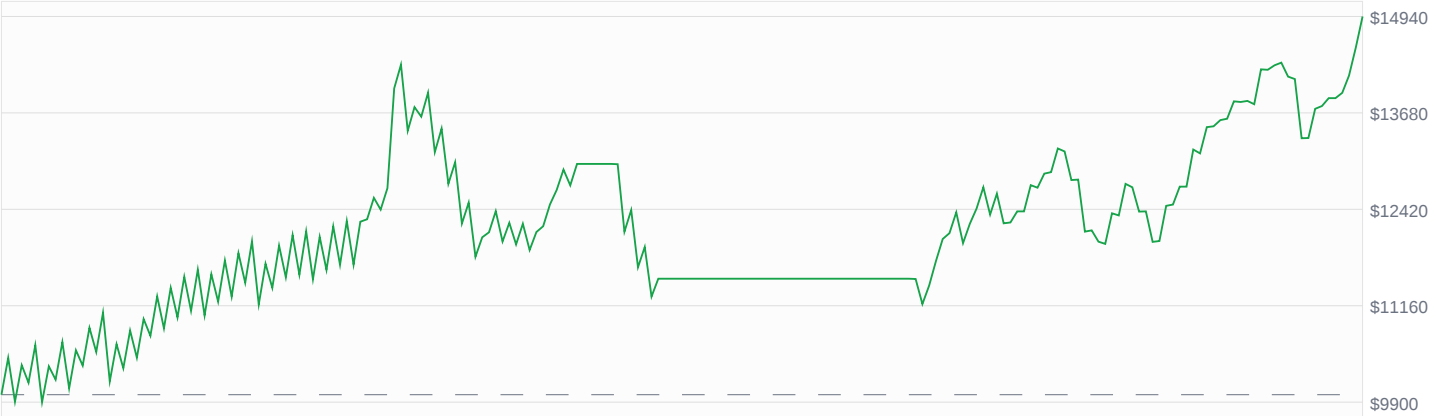




Backtest #57064 · LPG · EVO_GG1RSISNIP_v54

ROI	Sharpe	Win Rate	Max Drawdown
+49.35%	1.28	66.7%	-20.94%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v54 strategy on LPG shows a +49.35% ROI and a 1.28 Sharpe ratio, yet the 3-trade sample size renders these results statistically insignificant and prone to overfitting. While the 66.7% win rate suggests potential edge, the 20.94% maximum drawdown indicates substantial volatility that a real-world portfolio could not absorb. Confidence in this performance is effectively zero because the sample is too small to distinguish signal from noise. The next step is to expand the backtest window or optimize parameters to generate at least 50 trades before deploying live capital.

ADDITIONAL METRICS

CAGR	49.35%
Sortino Ratio	1.05
Turnover	7.40x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14939.90