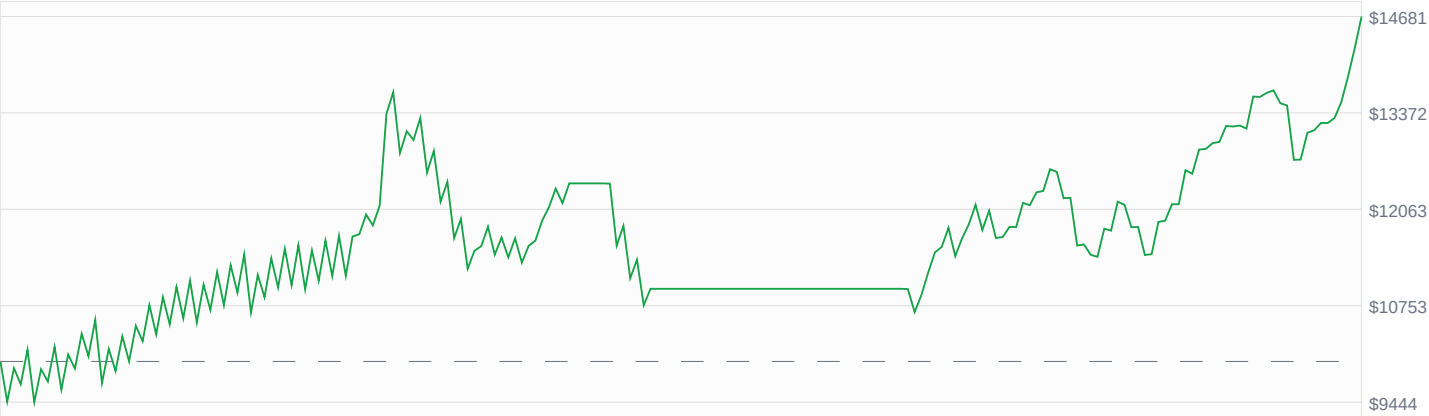




Backtest #57293 · LPG · EVO_GG1RSISNIP_v309

ROI	Sharpe	Win Rate	Max Drawdown
+46.76%	1.23	66.7%	-20.33%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v309 backtest on LPG shows a strong 46.76% ROI, but the statistical confidence is critically low due to only three executed trades. While the 1.23 Sharpe ratio and 66.7% win rate suggest effective risk-adjusted returns, the 20.33% maximum drawdown indicates significant volatility in this sparse sample. This performance cannot be reliably generalized to live markets without a larger sample size to reduce variance. The next step is to run a walk-forward analysis or extend the backtest horizon to validate strategy robustness before live deployment.

ADDITIONAL METRICS

CAGR	46.76%
Sortino Ratio	1.01
Turnover	7.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14680.80